



# Derivatives High/Low Report

High/Low for 21/08/2009

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
21/08/2009	\$ / R 2009/09/14			Currency Future	7.9538	7.8298	(1.559)	8.0200	7.7700	276,591
21/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	125.0000	162.0000	29.600	0	0	0
21/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	100.0000	54.0000	(46.000)	0	0	25
21/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,347.0000	2,470.0000	5.241	0	0	0
21/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,846.0000	2,970.0000	4.357	0	0	0
21/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,754.0000	4,630.0000	(2.608)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,305.0000	1,181.0000	(9.502)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	37.0000	45.0000	21.622	0	0	0
21/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	49.0000	23.0000	(53.061)	0	0	25
21/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,748.0000	1,871.0000	7.037	0	0	0
21/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,746.0000	2,870.0000	4.516	0	0	0
21/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,197.0000	2,320.0000	5.599	0	0	0
21/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,254.0000	3,130.0000	(3.811)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,804.0000	1,680.0000	(6.874)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
21/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	171.0000	104.0000	(39.181)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	150.0000	89.0000	(40.667)	0	0	2,000
21/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,748.0000	1,871.0000	7.037	0	0	0
21/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,146.0000	3,270.0000	3.942	0	0	0
21/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	578.0000	459.0000	(20.588)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	228.0000	296.0000	29.825	0	0	0
21/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	197.0000	259.0000	31.472	0	0	0
21/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,648.0000	1,771.0000	7.464	0	0	0
21/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,304.0000	3,180.0000	(3.753)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	491.0000	375.0000	(23.625)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,350.0000	1,472.0000	9.037	0	0	0
21/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,796.0000	4,920.0000	2.585	0	0	0
21/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	296.0000	375.0000	26.689	0	0	25
21/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	145.0000	192.0000	32.414	0	0	25
21/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	64.0000	80.0000	25.000	0	0	0
21/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,796.0000	3,920.0000	3.267	0	0	0
21/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	495.0000	594.0000	20.000	0	0	0
21/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,447.0000	2,570.0000	5.027	0	0	0
21/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,846.0000	2,970.0000	4.357	0	0	0
21/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	229.0000	141.0000	(38.428)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	199.0000	121.0000	(39.196)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	56.0000	28.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,847.0000	1,971.0000	6.714	0	0	0
21/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,196.0000	4,320.0000	2.955	0	0	0
21/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	87.0000	46.0000	(47.126)	0	0	110
21/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	371.0000	459.0000	23.720	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
21/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,196.0000	7,320.0000	1.723	0	0	0
21/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	673.0000	782.0000	16.196	0	0	0
21/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	23.0000	10.0000	(56.522)	0	0	100
21/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	168.0000	224.0000	33.333	0	0	0
21/08/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	131.0000	76.0000	(41.985)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,896.0000	3,020.0000	4.282	0	0	0
21/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,646.0000	2,770.0000	4.686	0	0	0
21/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,246.0000	3,370.0000	3.820	0	0	0
21/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,446.0000	7,570.0000	1.665	0	0	0
21/08/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,754.0000	1,630.0000	(7.070)	0	0	0
21/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,746.0000	4,870.0000	2.613	0	0	0
21/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,946.0000	6,070.0000	2.085	0	0	0
21/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	330.0000	225.0000	(31.818)	0	0	0
21/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	333.0000	416.0000	24.925	0	0	110
21/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,246.0000	7,370.0000	1.711	0	0	0
21/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,696.0000	5,820.0000	2.177	0	0	0
21/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	27.0000	12.0000	(55.556)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,548.0000	1,671.0000	7.946	0	0	0
21/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,554.0000	1,430.0000	(7.979)	0	0	0
21/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,804.0000	4,680.0000	(2.581)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	107.0000	134.0000	25.234	0	0	0
21/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	65.0000	33.0000	(49.231)	0	0	2,054
21/08/2009	\$ / R 2009/09/14	9.85	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
21/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,997.0000	2,121.0000	6.209	0	0	0
21/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,696.0000	2,820.0000	4.599	0	0	0
21/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,746.0000	5,870.0000	2.158	0	0	0
21/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	368.0000	260.0000	(29.348)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	261.0000	164.0000	(37.165)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	411.0000	503.0000	22.384	0	0	0
21/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,897.0000	2,021.0000	6.537	0	0	0
21/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,096.0000	3,220.0000	4.005	0	0	0
21/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,054.0000	2,930.0000	(4.060)	0	0	0
21/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	812.0000	689.0000	(15.148)	0	0	0
21/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,196.0000	3,320.0000	3.880	0	0	0
21/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,449.0000	1,571.0000	8.420	0	0	0
21/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,246.0000	4,370.0000	2.920	0	0	0
21/08/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	115.0000	64.0000	(44.348)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	452.0000	548.0000	21.239	0	0	0
21/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,846.0000	4,970.0000	2.559	0	0	0
21/08/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	77.0000	95.0000	23.377	0	0	0
21/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,056.0000	932.0000	(11.742)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
21/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,746.0000	3,870.0000	3.310	0	0	0
21/08/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	261.0000	334.0000	27.969	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,554.0000	4,430.0000	(2.723)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,846.0000	3,970.0000	3.224	0	0	0
21/08/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	408.0000	296.0000	(27.451)	0	0	13,157
21/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,449.0000	1,571.0000	8.420	0	0	0
21/08/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,046.0000	5,170.0000	2.457	0	0	0
21/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,596.0000	2,720.0000	4.777	0	0	0
21/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,598.0000	1,721.0000	7.697	0	0	0
21/08/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	75.0000	39.0000	(48.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	720.0000	830.0000	15.278	0	0	0
21/08/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,797.0000	1,921.0000	6.900	0	0	0
21/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,197.0000	2,320.0000	5.599	0	0	0
21/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,446.0000	4,570.0000	2.789	0	0	0
21/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,155.0000	1,031.0000	(10.736)	0	0	0
21/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,598.0000	1,721.0000	7.697	0	0	0
21/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,499.0000	1,621.0000	8.139	0	0	0
21/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,251.0000	1,372.0000	9.672	0	0	0
21/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	54.0000	66.0000	22.222	0	0	200
21/08/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	20.0000	8.0000	(60.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,997.0000	2,121.0000	6.209	0	0	0
21/08/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	670.0000	549.0000	(18.060)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,297.0000	2,420.0000	5.355	0	0	0
21/08/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	261.0000	164.0000	(37.165)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,696.0000	4,820.0000	2.641	0	0	0
21/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,796.0000	2,920.0000	4.435	0	0	0
21/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	107.0000	134.0000	25.234	0	0	0
21/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	766.0000	879.0000	14.752	0	0	0
21/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,698.0000	1,821.0000	7.244	0	0	0
21/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
21/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,696.0000	3,820.0000	3.355	0	0	0
21/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	20.0000	8.0000	(60.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	766.0000	879.0000	14.752	0	0	0
21/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,346.0000	4,470.0000	2.853	0	0	0
21/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	91.0000	114.0000	25.275	0	0	0
21/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,996.0000	3,120.0000	4.139	0	0	0
21/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,596.0000	2,720.0000	4.777	0	0	0
21/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,546.0000	2,670.0000	4.870	0	0	0
21/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,255.0000	1,131.0000	(9.880)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
21/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,055.0000	1,173.0000	11.185	0	0	0
21/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,947.0000	2,071.0000	6.369	0	0	0
21/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	764.0000	642.0000	(15.969)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	171.0000	104.0000	(39.181)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
21/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	168.0000	224.0000	33.333	0	0	140
21/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,604.0000	1,480.0000	(7.731)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	861.0000	976.0000	13.357	0	0	0
21/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,153.0000	1,273.0000	10.408	0	0	0
21/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,400.0000	1,521.0000	8.643	0	0	0
21/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	295.0000	193.0000	(34.576)	0	0	0
21/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,400.0000	1,521.0000	8.643	0	0	0
21/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,397.0000	2,520.0000	5.131	0	0	0
21/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,147.0000	2,270.0000	5.729	0	0	0
21/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,153.0000	1,273.0000	10.408	0	0	0
21/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,947.0000	2,071.0000	6.369	0	0	0
21/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,247.0000	2,370.0000	5.474	0	0	0
21/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,097.0000	2,220.0000	5.866	0	0	0
21/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,205.0000	1,081.0000	(10.290)	0	0	0
21/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,104.0000	1,980.0000	(5.894)	0	0	0
21/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	534.0000	416.0000	(22.097)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	958.0000	1,075.0000	12.213	0	0	0
21/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,196.0000	3,320.0000	3.880	0	0	0
21/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,007.0000	883.0000	(12.314)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,696.0000	2,820.0000	4.599	0	0	0
21/08/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,106.0000	982.0000	(11.212)	0	0	0
21/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	624.0000	504.0000	(19.231)	0	0	0
21/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,704.0000	1,580.0000	(7.277)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	5,996.0000	6,120.0000	2.068	0	0	0
21/08/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,046.0000	6,170.0000	2.051	0	0	0
21/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,104.0000	1,223.0000	10.779	0	0	0
21/08/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,447.0000	2,570.0000	5.027	0	0	0
21/08/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,296.0000	4,420.0000	2.886	0	0	0
21/08/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,396.0000	4,520.0000	2.821	0	0	0
21/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,004.0000	1,880.0000	(6.188)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,847.0000	1,971.0000	6.714	0	0	0
21/08/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,396.0000	3,520.0000	3.651	0	0	0
21/08/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,648.0000	1,771.0000	7.464	0	0	0
21/08/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,946.0000	4,070.0000	3.142	0	0	0
21/08/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,354.0000	1,230.0000	(9.158)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
21/08/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	13.0000	15.0000	15.385	0	0	2,000
21/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,646.0000	2,770.0000	4.686	0	0	0
21/08/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	909.0000	1,025.0000	12.761	0	0	0
21/08/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,896.0000	4,020.0000	3.183	0	0	0
21/08/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	717.0000	595.0000	(17.015)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
21/08/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	860.0000	737.0000	(14.302)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	909.0000	1,025.0000	12.761	0	0	0
21/08/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	582.0000	687.0000	18.041	0	0	0
21/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	36.0000	17.0000	(52.778)	0	0	30
21/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,397.0000	2,520.0000	5.131	0	0	0
21/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,897.0000	2,021.0000	6.537	0	0	0
21/08/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,546.0000	4,670.0000	2.728	0	0	0
21/08/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	31.0000	14.0000	(54.839)	0	0	0
21/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,251.0000	1,372.0000	9.672	0	0	0
21/08/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	1,954.0000	1,830.0000	(6.346)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	200
21/08/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,300.0000	1,422.0000	9.385	0	0	0
21/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,104.0000	1,223.0000	10.779	0	0	0
21/08/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,004.0000	3,880.0000	(3.097)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	1,006.0000	1,124.0000	11.730	0	0	0
21/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,146.0000	3,270.0000	3.942	0	0	0
21/08/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,646.0000	4,770.0000	2.669	0	0	0
21/08/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	42.0000	20.0000	(52.381)	0	0	140
21/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,698.0000	1,821.0000	7.244	0	0	0
21/08/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,202.0000	1,322.0000	9.983	0	0	0
21/08/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,546.0000	3,670.0000	3.497	0	0	0
21/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	538.0000	640.0000	18.959	0	0	0
21/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,854.0000	3,730.0000	(3.217)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
21/08/2009	\$ / R	2009/09/14	11.50	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
21/08/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	627.0000	734.0000	17.065	0	0	0
21/08/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,496.0000	2,620.0000	4.968	0	0	0
21/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,054.0000	1,930.0000	(6.037)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,004.0000	2,880.0000	(4.128)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	15,157
21/08/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,604.0000	3,480.0000	(3.441)	0	0	0
21/08/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	3,954.0000	3,830.0000	(3.136)	0	0	0
21/08/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,896.0000	6,020.0000	2.103	0	0	0
21/08/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	814.0000	927.0000	13.882	0	0	0
21/08/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,246.0000	6,370.0000	1.985	0	0	0
21/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,654.0000	1,530.0000	(7.497)	0	0	0
21/08/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,896.0000	3,020.0000	4.282	0	0	0
21/08/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,396.0000	6,520.0000	1.939	0	0	0
21/08/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	2,954.0000	2,830.0000	(4.198)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
21/08/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,346.0000	3,470.0000	3.706	0	0	0
21/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,147.0000	2,270.0000	5.729	0	0	0
21/08/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,896.0000	5,020.0000	2.533	0	0	0
21/08/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,646.0000	3,770.0000	3.401	0	0	0
21/08/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,154.0000	4,030.0000	(2.985)	0	0	0
21/08/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,104.0000	2,980.0000	(3.995)	0	0	0
21/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	2,097.0000	2,220.0000	5.866	0	0	0
21/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,346.0000	6,470.0000	1.954	0	0	0
21/08/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,454.0000	1,330.0000	(8.528)	0	0	0
21/08/2009	\$ / R	2009/09/14	11.10	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
21/08/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	2,904.0000	2,780.0000	(4.270)	0	0	0
21/08/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,604.0000	2,480.0000	(4.762)	0	0	0
21/08/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/08/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	42.0000	20.0000	(52.381)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.55	Put	Currency Future	4,596.0000	4,720.0000	2.698	0	0	0
21/08/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	958.0000	834.0000	(12.944)	0	0	0
21/08/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,104.0000	3,980.0000	(3.021)	0	0	0
21/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	538.0000	640.0000	18.959	0	0	0
21/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	6,196.0000	6,320.0000	2.001	0	0	0
21/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	6,096.0000	6,220.0000	2.034	0	0	0
21/08/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,554.0000	3,430.0000	(3.489)	0	0	0
21/08/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,347.0000	2,470.0000	5.241	0	0	0
21/08/2009	\$ / R	2009/09/14	7.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/08/2009	\$ / R	2009/09/14	5.15	Call	Currency Future	2,804.0000	2,680.0000	(4.422)	0	0	0
21/08/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	4,946.0000	5,070.0000	2.507	0	0	0
21/08/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,796.0000	5,920.0000	2.139	0	0	0
21/08/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	7.05	Call	Currency Future	909.0000	786.0000	(13.531)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.15	Call	Currency Future	3,804.0000	3,680.0000	(3.260)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,247.0000	2,370.0000	5.474	0	0	0
21/08/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,754.0000	2,630.0000	(4.503)	0	0	0
21/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	3,904.0000	3,780.0000	(3.176)	0	0	0
21/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	4,054.0000	3,930.0000	(3.059)	0	0	0
21/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,446.0000	6,570.0000	1.924	0	0	0
21/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,047.0000	2,170.0000	6.009	0	0	0
21/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,096.0000	3,220.0000	4.005	0	0	0
21/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	1,904.0000	1,780.0000	(6.513)	0	0	0
21/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,046.0000	3,170.0000	4.071	0	0	0
21/08/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,446.0000	3,570.0000	3.598	0	0	0
21/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,554.0000	2,430.0000	(4.855)	0	0	0
21/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,946.0000	3,070.0000	4.209	0	0	0
21/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,704.0000	3,580.0000	(3.348)	0	0	0
21/08/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	5.75	Call	Currency Future	2,204.0000	2,080.0000	(5.626)	0	0	0
21/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,754.0000	3,630.0000	(3.303)	0	0	0
21/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,296.0000	3,420.0000	3.762	0	0	0
21/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,296.0000	6,420.0000	1.970	0	0	0
21/08/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,499.0000	1,621.0000	8.139	0	0	0
21/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,946.0000	3,070.0000	4.209	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,704.0000	2,580.0000	(4.586)	0	0	0
21/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,146.0000	6,270.0000	2.018	0	0	0
21/08/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,496.0000	4,620.0000	2.758	0	0	0
21/08/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,154.0000	2,030.0000	(5.757)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,204.0000	3,080.0000	(3.870)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,154.0000	3,030.0000	(3.932)	0	0	0
21/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,504.0000	1,380.0000	(8.245)	0	0	0
21/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,204.0000	4,080.0000	(2.950)	0	0	0
21/08/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,854.0000	1,730.0000	(6.688)	0	0	0
21/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,854.0000	2,730.0000	(4.345)	0	0	0
21/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,155.0000	1,031.0000	(10.736)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,654.0000	3,530.0000	(3.394)	0	0	0
21/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,496.0000	3,620.0000	3.547	0	0	0
21/08/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,007.0000	883.0000	(12.314)	0	0	0
21/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,654.0000	2,530.0000	(4.672)	0	0	0
21/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,846.0000	5,970.0000	2.121	0	0	0
21/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14			Currency Future	8.0859	7.9623	(1.529)	8.1500	7.9200	86,647
21/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	60.0000	48.0000	(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
21/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	208.0000	239.0000	14.904	0	0	0
21/08/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	75.0000	61.0000	(18.667)	0	0	11,185
21/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	111.0000	90.0000	(18.919)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	563.0000	473.0000	(15.986)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	293.0000	333.0000	13.652	0	0	0
21/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,425.0000	1,527.0000	7.158	0	0	0
21/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,516.0000	5,639.0000	2.230	0	0	0
21/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,566.0000	5,689.0000	2.210	0	0	0
21/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	228.0000	261.0000	14.474	0	0	0
21/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	9,676
21/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	219.0000	178.0000	(18.721)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	106.0000	86.0000	(18.868)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,842.0000	1,951.0000	5.917	0	0	0
21/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	594.0000	501.0000	(15.657)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,222.0000	2,334.0000	5.041	0	0	0
21/08/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,919.0000	5,041.0000	2.480	0	0	0
21/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	668.0000	745.0000	11.527	0	0	0
21/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	783.0000	866.0000	10.600	0	0	0
21/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,424.0000	4,544.0000	2.712	0	0	0
21/08/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	904.0000	991.0000	9.624	0	0	0
21/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	254.0000	207.0000	(18.504)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,734.0000	3,853.0000	3.187	0	0	0
21/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,375.0000	4,495.0000	2.743	0	0	0
21/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	69.0000	81.0000	17.391	0	0	0
21/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,276.0000	4,396.0000	2.806	0	0	0
21/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,889.0000	1,999.0000	5.823	0	0	0
21/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	190.0000	154.0000	(18.947)	0	0	75
21/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	863.0000	949.0000	9.965	0	0	0
21/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	874.0000	767.0000	(12.243)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
21/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	270.0000	308.0000	14.074	0	0	0
21/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	954.0000	844.0000	(11.530)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,174.0000	1,053.0000	(10.307)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	631.0000	706.0000	11.886	0	0	0
21/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,335.0000	1,435.0000	7.491	0	0	0
21/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,635.0000	3,754.0000	3.274	0	0	0
21/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,336.0000	3,213.0000	(3.687)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	296.0000	242.0000	(18.243)	0	0	50
21/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	706.0000	785.0000	11.190	0	0	0
21/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,471.0000	1,574.0000	7.002	0	0	0
21/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,080.0000	2,190.0000	5.288	0	0	0
21/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	88.0000	104.0000	18.182	0	0	0
21/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	405.0000	334.0000	(17.531)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	836.0000	730.0000	(12.679)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	267.0000	218.0000	(18.352)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	199.0000	161.0000	(19.095)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,616.0000	5,739.0000	2.190	0	0	0
21/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,815.0000	5,938.0000	2.115	0	0	0
21/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	594.0000	501.0000	(15.657)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	369.0000	422.0000	14.363	0	0	0
21/08/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	506.0000	420.0000	(16.996)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,558.0000	2,672.0000	4.457	0	0	0
21/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,018.0000	5,140.0000	2.431	0	0	0
21/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,239.0000	2,116.0000	(5.494)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	479.0000	396.0000	(17.328)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	100.0000	117.0000	17.000	0	0	0
21/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	744.0000	825.0000	10.887	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,241.0000	3,359.0000	3.641	0	0	0
21/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,174.0000	1,053.0000	(10.307)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	560.0000	630.0000	12.500	0	0	0
21/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	121.0000	98.0000	(19.008)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,752.0000	2,867.0000	4.179	0	0	0
21/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	190.0000	154.0000	(18.947)	0	0	0
21/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,265.0000	7,388.0000	1.693	0	0	0
21/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	242.0000	197.0000	(18.595)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	230.0000	187.0000	(18.696)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	66.0000	52.0000	(21.212)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	94.0000	77.0000	(18.085)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	208.0000	239.0000	14.904	0	0	0
21/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	311.0000	255.0000	(18.006)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	744.0000	825.0000	10.887	0	0	0
21/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	70.0000	57.0000	(18.571)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,217.0000	5,340.0000	2.358	0	0	0
21/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,128.0000	1,009.0000	(10.550)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	427.0000	487.0000	14.052	0	0	0
21/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,996.0000	3,112.0000	3.872	0	0	0
21/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
21/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
21/08/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	260
21/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	525.0000	593.0000	12.952	0	0	0
21/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	311.0000	255.0000	(18.006)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,608.0000	1,714.0000	6.592	0	0	0
21/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,965.0000	6,088.0000	2.062	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,314.0000	1,192.0000	(9.285)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,227.0000	4,346.0000	2.815	0	0	0
21/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	281.0000	230.0000	(18.149)	0	0	247
21/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,984.0000	2,094.0000	5.544	0	0	0
21/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	904.0000	991.0000	9.624	0	0	0
21/08/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
21/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	459.0000	522.0000	13.725	0	0	0
21/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	1,184
21/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	453.0000	372.0000	(17.881)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	230.0000	187.0000	(18.696)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,585.0000	3,704.0000	3.319	0	0	0
21/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,037.0000	2,913.0000	(4.083)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,090.0000	1,967.0000	(5.885)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	345.0000	284.0000	(17.681)	0	0	87
21/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	345.0000	284.0000	(17.681)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,510.0000	2,624.0000	4.542	0	0	0
21/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	267.0000	218.0000	(18.352)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	459.0000	522.0000	13.725	0	0	0
21/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	363.0000	300.0000	(17.355)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	525.0000	593.0000	12.952	0	0	0
21/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,562.0000	1,667.0000	6.722	0	0	0
21/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,842.0000	1,951.0000	5.917	0	0	0
21/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,655.0000	2,770.0000	4.331	0	0	0
21/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,523.0000	4,643.0000	2.653	0	0	0
21/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,770.0000	4,892.0000	2.558	0	0	0
21/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	534.0000	446.0000	(16.479)	0	0	0
21/08/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,087.0000	2,963.0000	(4.017)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	209.0000	169.0000	(19.139)	0	0	0
21/08/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	625.0000	530.0000	(15.200)	0	0	0
21/08/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,552.0000	1,430.0000	(7.861)	0	0	0
21/08/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/08/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	132.0000	106.0000	(19.697)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	453.0000	372.0000	(17.881)	0	0	200
21/08/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	595.0000	668.0000	12.269	0	0	0
21/08/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,339.0000	3,457.0000	3.534	0	0	0
21/08/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	248.0000	284.0000	14.516	0	0	0
21/08/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,065.0000	7,188.0000	1.741	0	0	0
21/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,246.0000	1,344.0000	7.865	0	0	0
21/08/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	823.0000	907.0000	10.207	0	0	0
21/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	317.0000	360.0000	13.565	0	0	0
21/08/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	121.0000	98.0000	(19.008)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,174.0000	2,285.0000	5.106	0	0	0
21/08/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,464.0000	7,588.0000	1.661	0	0	0
21/08/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,186.0000	3,063.0000	(3.861)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	382.0000	316.0000	(17.277)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	317.0000	360.0000	13.565	0	0	0
21/08/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
21/08/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,031.0000	4,149.0000	2.927	0	0	0
21/08/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,969.0000	5,091.0000	2.455	0	0	0
21/08/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
21/08/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,215.0000	7,338.0000	1.705	0	0	0
21/08/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,190.0000	2,066.0000	(5.662)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	396.0000	454.0000	14.646	0	0	0
21/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,335.0000	1,435.0000	7.491	0	0	0
21/08/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,317.0000	2,430.0000	4.877	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,849.0000	2,965.0000	4.072	0	0	0
21/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,820.0000	4,941.0000	2.510	0	0	0
21/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,572.0000	4,693.0000	2.647	0	0	0
21/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	208.0000	239.0000	14.904	0	0	0
21/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,795.0000	1,672.0000	(6.852)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,515.0000	6,638.0000	1.888	0	0	0
21/08/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	328.0000	269.0000	(17.988)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,416.0000	5,539.0000	2.271	0	0	0
21/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	914.0000	805.0000	(11.926)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	594.0000	501.0000	(15.657)	0	0	0
21/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,536.0000	4,412.0000	(2.734)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,286.0000	3,163.0000	(3.743)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,339.0000	2,215.0000	(5.301)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	492.0000	557.0000	13.211	0	0	0
21/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	631.0000	706.0000	11.886	0	0	0
21/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	189.0000	218.0000	15.344	0	0	0
21/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	78.0000	92.0000	17.949	0	0	0
21/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
21/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,786.0000	4,662.0000	(2.591)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,361.0000	1,239.0000	(8.964)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,436.0000	3,313.0000	(3.580)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	560.0000	630.0000	12.500	0	0	0
21/08/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,869.0000	4,991.0000	2.506	0	0	0
21/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	945.0000	1,034.0000	9.418	0	0	0
21/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	219.0000	178.0000	(18.721)	0	0	0
21/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,071.0000	1,165.0000	8.777	0	0	0
21/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	783.0000	866.0000	10.600	0	0	0
21/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	343.0000	390.0000	13.703	0	0	0
21/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	405.0000	334.0000	(17.531)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,029.0000	1,121.0000	8.941	0	0	0
21/08/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	157.0000	127.0000	(19.108)	0	0	0
21/08/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,466.0000	5,589.0000	2.250	0	0	0
21/08/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	429.0000	352.0000	(17.949)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	296.0000	242.0000	(18.243)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	987.0000	1,077.0000	9.119	0	0	0
21/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,510.0000	2,624.0000	4.542	0	0	0
21/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,276.0000	4,396.0000	2.806	0	0	0
21/08/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	181.0000	146.0000	(19.337)	0	0	0
21/08/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	106.0000	86.0000	(18.868)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,783.0000	3,902.0000	3.146	0	0	0
21/08/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,716.0000	5,839.0000	2.152	0	0	0
21/08/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,844.0000	1,721.0000	(6.670)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,270.0000	2,382.0000	4.934	0	0	0
21/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	9,530
21/08/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	126.0000	102.0000	(19.048)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,192.0000	3,309.0000	3.665	0	0	0
21/08/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,220.0000	1,099.0000	(9.918)	0	0	0
21/08/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	945.0000	1,034.0000	9.418	0	0	0
21/08/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,996.0000	3,112.0000	3.872	0	0	0
21/08/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
21/08/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	181.0000	146.0000	(19.337)	0	0	0
21/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,471.0000	1,574.0000	7.002	0	0	0
21/08/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,174.0000	2,285.0000	5.106	0	0	0
21/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/08/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	6,665.0000	6,788.0000	1.845	0	0	0
21/08/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	798.0000	694.0000	(13.033)	0	0	13,513
21/08/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	68.0000	54.0000	(20.588)	0	0	0
21/08/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,290.0000	1,390.0000	7.752	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	563.0000	473.0000	(15.986)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	58.0000	46.0000	(20.690)	0	0	0
21/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	369.0000	422.0000	14.363	0	0	0
21/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	165.0000	133.0000	(19.394)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,734.0000	3,853.0000	3.187	0	0	0
21/08/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,964.0000	8,088.0000	1.557	0	0	0
21/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	173.0000	140.0000	(19.075)	0	0	13,513
21/08/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,365.0000	2,478.0000	4.778	0	0	0
21/08/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,703.0000	2,818.0000	4.255	0	0	0
21/08/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	228.0000	261.0000	14.474	0	0	0
21/08/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,236.0000	3,113.0000	(3.801)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	112.0000	131.0000	16.964	0	0	0
21/08/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,032.0000	2,142.0000	5.413	0	0	0
21/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,267.0000	5,390.0000	2.335	0	0	0
21/08/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,864.0000	7,988.0000	1.577	0	0	0
21/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	173.0000	140.0000	(19.075)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/08/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
21/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,289.0000	2,166.0000	(5.374)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
21/08/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,413.0000	2,527.0000	4.724	0	0	0
21/08/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,129.0000	4,248.0000	2.882	0	0	0
21/08/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,165.0000	7,288.0000	1.717	0	0	0
21/08/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,516.0000	1,620.0000	6.860	0	0	0
21/08/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
21/08/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,836.0000	3,712.0000	(3.233)	0	0	0
21/08/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,865.0000	5,988.0000	2.097	0	0	0
21/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	3,000
21/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,721.0000	4,842.0000	2.563	0	0	0
21/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,127.0000	2,238.0000	5.219	0	0	0
21/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,837.0000	2,713.0000	(4.371)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
21/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,942.0000	1,819.0000	(6.334)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,684.0000	3,803.0000	3.230	0	0	0
21/08/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,473.0000	4,594.0000	2.705	0	0	0
21/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,267.0000	1,145.0000	(9.629)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,367.0000	5,489.0000	2.273	0	0	0
21/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
21/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,083.0000	966.0000	(10.803)	0	0	0
21/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	56.0000	44.0000	(21.429)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	116.0000	94.0000	(18.966)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	658.0000	561.0000	(14.742)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
21/08/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,981.0000	4,100.0000	2.989	0	0	0
21/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,127.0000	2,238.0000	5.219	0	0	0
21/08/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,606.0000	2,721.0000	4.413	0	0	0
21/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,937.0000	2,047.0000	5.679	0	0	0
21/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,666.0000	5,789.0000	2.171	0	0	0
21/08/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,765.0000	6,888.0000	1.818	0	0	0
21/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	73.0000	59.0000	(19.178)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,380.0000	1,481.0000	7.319	0	0	0
21/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	125.0000	146.0000	16.800	0	0	0
21/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,786.0000	3,662.0000	(3.275)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,752.0000	2,867.0000	4.179	0	0	0
21/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,317.0000	5,439.0000	2.295	0	0	0
21/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,041.0000	1,918.0000	(6.026)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	73.0000	59.0000	(19.178)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,202.0000	1,299.0000	8.070	0	0	0
21/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,461.0000	2,575.0000	4.632	0	0	0
21/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	172.0000	198.0000	15.116	0	0	0
21/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,164.0000	8,288.0000	1.519	0	0	0
21/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,036.0000	3,912.0000	(3.072)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,937.0000	2,047.0000	5.679	0	0	0
21/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,572.0000	4,693.0000	2.647	0	0	0
21/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,936.0000	3,812.0000	(3.150)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,947.0000	3,063.0000	3.936	0	0	0
21/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,701.0000	1,809.0000	6.349	0	0	0
21/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,882.0000	4,002.0000	3.091	0	0	0
21/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	81.0000	66.0000	(18.519)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	87.0000	71.0000	(18.391)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,290.0000	3,408.0000	3.587	0	0	0
21/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,865.0000	6,988.0000	1.792	0	0	0
21/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,937.0000	2,813.0000	(4.222)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	137.0000	111.0000	(18.978)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,795.0000	1,904.0000	6.072	0	0	0
21/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	761.0000	659.0000	(13.403)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,115.0000	6,238.0000	2.011	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
21/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,315.0000	7,438.0000	1.681	0	0	0
21/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,456.0000	1,334.0000	(8.379)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	47.0000	37.0000	(21.277)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,178.0000	4,297.0000	2.848	0	0	0
21/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,748.0000	1,856.0000	6.178	0	0	0
21/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	132.0000	106.0000	(19.697)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,214.0000	8,338.0000	1.510	0	0	0
21/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	84.0000	68.0000	(19.048)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,465.0000	6,588.0000	1.903	0	0	0
21/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	69.0000	81.0000	17.391	0	0	0
21/08/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,438.0000	2,315.0000	(5.045)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	987.0000	1,077.0000	9.119	0	0	0
21/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,770.0000	4,892.0000	2.558	0	0	0
21/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,167.0000	5,290.0000	2.380	0	0	0
21/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,246.0000	1,344.0000	7.865	0	0	0
21/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
21/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	242.0000	197.0000	(18.595)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,165.0000	6,288.0000	1.995	0	0	0
21/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,649.0000	1,526.0000	(7.459)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,893.0000	1,770.0000	(6.498)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
21/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	209.0000	169.0000	(19.139)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,094.0000	3,211.0000	3.782	0	0	0
21/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	823.0000	907.0000	10.207	0	0	0
21/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	29.0000	23.0000	(20.690)	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
21/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,687.0000	2,564.0000	(4.578)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,887.0000	2,763.0000	(4.295)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	706.0000	785.0000	11.190	0	0	0
21/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,015.0000	6,138.0000	2.045	0	0	0
21/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,686.0000	3,562.0000	(3.364)	0	0	0
21/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,114.0000	8,238.0000	1.528	0	0	0
21/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,787.0000	2,664.0000	(4.413)	0	0	0
21/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,014.0000	8,138.0000	1.547	0	0	0
21/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	144.0000	116.0000	(19.444)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,080.0000	2,190.0000	5.288	0	0	0
21/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	66.0000	52.0000	(21.212)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,080.0000	4,198.0000	2.892	0	0	0
21/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	996.0000	884.0000	(11.245)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,986.0000	3,862.0000	(3.111)	0	0	0
21/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
21/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,898.0000	3,014.0000	4.003	0	0	0
21/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,065.0000	6,188.0000	2.028	0	0	0
21/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,365.0000	6,488.0000	1.932	0	0	0
21/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,487.0000	3,605.0000	3.384	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,833.0000	3,952.0000	3.105	0	0	0
21/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	60.0000	71.0000	18.333	0	0	0
21/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,800.0000	2,916.0000	4.143	0	0	0
21/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,388.0000	3,507.0000	3.512	0	0	0
21/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,031.0000	4,149.0000	2.927	0	0	0
21/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,915.0000	6,038.0000	2.079	0	0	0
21/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	155.0000	180.0000	16.129	0	0	0
21/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,697.0000	1,575.0000	(7.189)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,914.0000	8,038.0000	1.567	0	0	0
21/08/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
21/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,636.0000	3,512.0000	(3.410)	0	0	0
21/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	165.0000	133.0000	(19.394)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,315.0000	6,438.0000	1.948	0	0	0
21/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,815.0000	6,938.0000	1.805	0	0	0
21/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,638.0000	2,514.0000	(4.701)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,158.0000	1,254.0000	8.290	0	0	0
21/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,086.0000	3,962.0000	(3.035)	0	0	0
21/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,029.0000	1,121.0000	8.941	0	0	0
21/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,314.0000	8,438.0000	1.491	0	0	0
21/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,215.0000	6,338.0000	1.979	0	0	0
21/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	691.0000	592.0000	(14.327)	0	0	0
21/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,991.0000	1,869.0000	(6.128)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,241.0000	3,359.0000	3.641	0	0	0
21/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,487.0000	3,605.0000	3.384	0	0	0
21/08/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	4,136.0000	4,012.0000	(2.998)	0	0	0
21/08/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	7,814.0000	7,938.0000	1.587	0	0	0
21/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,045.0000	3,162.0000	3.842	0	0	0
21/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,267.0000	5,390.0000	2.335	0	0	0
21/08/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/08/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,143.0000	3,260.0000	3.723	0	0	0
21/08/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,137.0000	3,013.0000	(3.953)	0	0	0
21/08/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,504.0000	1,382.0000	(8.112)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
21/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,833.0000	3,952.0000	3.105	0	0	0
21/08/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,064.0000	8,188.0000	1.538	0	0	0
21/08/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,488.0000	2,365.0000	(4.944)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	1,038.0000	925.0000	(10.886)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,783.0000	3,902.0000	3.146	0	0	0
21/08/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,140.0000	2,017.0000	(5.748)	0	0	0
21/08/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,886.0000	3,762.0000	(3.191)	0	0	0
21/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	954.0000	844.0000	(11.530)	0	0	0
21/08/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,236.0000	4,112.0000	(2.927)	0	0	0
21/08/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	6,715.0000	6,838.0000	1.832	0	0	0
21/08/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,364.0000	8,488.0000	1.483	0	0	0
21/08/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,486.0000	3,363.0000	(3.528)	0	0	0
21/08/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,987.0000	2,863.0000	(4.151)	0	0	0
21/08/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	7,764.0000	7,888.0000	1.597	0	0	0
21/08/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
21/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,186.0000	4,062.0000	(2.962)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,765.0000	5,889.0000	2.151	0	0	0
21/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,746.0000	1,623.0000	(7.045)	0	0	0
21/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,015.0000	7,138.0000	1.753	0	0	0
21/08/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,118.0000	5,240.0000	2.384	0	0	0
21/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,622.0000	4,743.0000	2.618	0	0	0
21/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,158.0000	1,254.0000	8.290	0	0	0
21/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	144.0000	116.0000	(19.444)	0	0	0
21/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,018.0000	5,140.0000	2.431	0	0	0
21/08/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,721.0000	4,842.0000	2.563	0	0	0
21/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	140.0000	163.0000	16.429	0	0	0
21/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,415.0000	6,538.0000	1.917	0	0	0
21/08/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,325.0000	4,445.0000	2.775	0	0	0
21/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,414.0000	8,538.0000	1.474	0	0	0
21/08/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
21/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,227.0000	4,346.0000	2.815	0	0	0
21/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	726.0000	625.0000	(13.912)	0	0	0
21/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	10,100
21/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/08/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,536.0000	3,655.0000	3.365	0	0	0
21/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,600.0000	1,478.0000	(7.625)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,586.0000	3,463.0000	(3.430)	0	0	0
21/08/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,585.0000	3,704.0000	3.319	0	0	0
21/08/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,737.0000	2,614.0000	(4.494)	0	0	0
21/08/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,932.0000	4,051.0000	3.026	0	0	0
21/08/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,736.0000	3,612.0000	(3.319)	0	0	0
21/08/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/08/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,588.0000	2,464.0000	(4.791)	0	0	0
21/08/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
21/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,438.0000	3,556.0000	3.432	0	0	0
21/08/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,264.0000	8,388.0000	1.500	0	0	0
21/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,265.0000	6,388.0000	1.963	0	0	0
21/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15			Currency Future	8.2134	8.0880	(1.527)	8.2000	8.0500	2,886
21/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	256.0000	288.0000	12.500	0	0	0
21/08/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	554.0000	613.0000	10.650	0	0	0
21/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	753.0000	823.0000	9.296	0	0	0
21/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	183.0000	159.0000	(13.115)	0	0	28,101
21/08/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,865.0000	1,967.0000	5.469	0	0	0
21/08/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	85.0000	73.0000	(14.118)	0	0	0
21/08/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	350.0000	303.0000	(13.429)	0	0	0
21/08/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	523.0000	580.0000	10.899	0	0	0
21/08/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	718.0000	787.0000	9.610	0	0	0
21/08/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	169.0000	147.0000	(13.018)	0	0	0
21/08/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,642.0000	1,739.0000	5.907	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	417.0000	361.0000	(13.429)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,608.0000	3,724.0000	3.215	0	0	0
21/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,956.0000	2,059.0000	5.266	0	0	0
21/08/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,068.0000	2,942.0000	(4.107)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,167.0000	3,042.0000	(3.947)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	205.0000	177.0000	(13.659)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	414.0000	458.0000	10.628	0	0	0
21/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,316.0000	3,191.0000	(3.770)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,176.0000	2,050.0000	(5.790)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	536.0000	468.0000	(12.687)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,093.0000	1,177.0000	7.685	0	0	0
21/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,339.0000	4,456.0000	2.696	0	0	0
21/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,605.0000	1,485.0000	(7.477)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,117.0000	2,992.0000	(4.010)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,744.0000	2,854.0000	4.009	0	0	0
21/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,173.0000	3,287.0000	3.593	0	0	0
21/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	306.0000	265.0000	(13.399)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
21/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,837.0000	1,716.0000	(6.587)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,851.0000	3,968.0000	3.038	0	0	0
21/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	820.0000	726.0000	(11.463)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	432.0000	375.0000	(13.194)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,730.0000	4,849.0000	2.516	0	0	0
21/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,563.0000	4,438.0000	(2.739)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	481.0000	418.0000	(13.098)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	684.0000	751.0000	9.795	0	0	0
21/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	339.0000	293.0000	(13.569)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,910.0000	2,013.0000	5.393	0	0	0
21/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,697.0000	2,807.0000	4.079	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,485.0000	4,603.0000	2.631	0	0	0
21/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,598.0000	1,694.0000	6.008	0	0	0
21/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	494.0000	548.0000	10.931	0	0	0
21/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	975.0000	1,055.0000	8.205	0	0	0
21/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	174.0000	151.0000	(13.218)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	245.0000	212.0000	(13.469)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,075.0000	5,194.0000	2.345	0	0	0
21/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
21/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,174.0000	1,260.0000	7.325	0	0	0
21/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	617.0000	680.0000	10.211	0	0	0
21/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	558.0000	486.0000	(12.903)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,976.0000	5,095.0000	2.391	0	0	0
21/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	144.0000	124.0000	(13.889)	0	0	0
21/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,451.0000	7,573.0000	1.637	0	0	0
21/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,203.0000	7,325.0000	1.694	0	0	0
21/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,253.0000	1,136.0000	(9.338)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	217.0000	188.0000	(13.364)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	269.0000	232.0000	(13.755)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	269.0000	232.0000	(13.755)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	650.0000	715.0000	10.000	0	0	0
21/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,910.0000	2,013.0000	5.393	0	0	0
21/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	122.0000	105.0000	(13.934)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,556.0000	2,664.0000	4.225	0	0	0
21/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	211.0000	182.0000	(13.744)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	464.0000	403.0000	(13.147)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,554.0000	1,650.0000	6.178	0	0	0
21/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,318.0000	3,432.0000	3.436	0	0	0
21/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	73.0000	63.0000	(13.699)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,256.0000	1,344.0000	7.006	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	517.0000	451.0000	(12.766)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	789.0000	861.0000	9.125	0	0	0
21/08/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	363.0000	314.0000	(13.499)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,509.0000	2,617.0000	4.305	0	0	0
21/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,686.0000	1,784.0000	5.813	0	0	0
21/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	153.0000	131.0000	(14.379)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	153.0000	131.0000	(14.379)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	287.0000	248.0000	(13.589)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	402.0000	349.0000	(13.184)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	899.0000	976.0000	8.565	0	0	0
21/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	231.0000	199.0000	(13.853)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	199.0000	172.0000	(13.568)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,139.0000	2,243.0000	4.862	0	0	0
21/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,047.0000	2,151.0000	5.081	0	0	0
21/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,231.0000	2,336.0000	4.706	0	0	0
21/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	161.0000	139.0000	(13.665)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	440.0000	486.0000	10.455	0	0	0
21/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,642.0000	1,739.0000	5.907	0	0	0
21/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,125.0000	3,238.0000	3.616	0	0	0
21/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,256.0000	1,344.0000	7.006	0	0	0
21/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,559.0000	3,675.0000	3.259	0	0	0
21/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,139.0000	2,243.0000	4.862	0	0	0
21/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	604.0000	524.0000	(13.245)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,982.0000	3,094.0000	3.756	0	0	0
21/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,656.0000	3,772.0000	3.173	0	0	0
21/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,241.0000	4,358.0000	2.759	0	0	0
21/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,014.0000	1,095.0000	7.988	0	0	0
21/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	178.0000	155.0000	(12.921)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	174.0000	151.0000	(13.218)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,519.0000	5,639.0000	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
21/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	70.0000	60.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,534.0000	4,653.0000	2.625	0	0	0
21/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	448.0000	389.0000	(13.170)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,144.0000	4,261.0000	2.823	0	0	0
21/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	327.0000	283.0000	(13.456)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	205.0000	177.0000	(13.659)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,308.0000	3,422.0000	3.446	0	0	0
21/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,382.0000	1,474.0000	6.657	0	0	0
21/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,716.0000	5,837.0000	2.117	0	0	0
21/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	188.0000	163.0000	(13.298)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,324.0000	2,198.0000	(5.422)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	28,101
21/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,047.0000	2,151.0000	5.081	0	0	0
21/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,744.0000	2,854.0000	4.009	0	0	0
21/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
21/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,813.0000	4,688.0000	(2.597)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,077.0000	3,190.0000	3.672	0	0	0
21/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,382.0000	1,263.0000	(8.611)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,133.0000	1,218.0000	7.502	0	0	0
21/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,029.0000	3,142.0000	3.731	0	0	0
21/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,416.0000	2,523.0000	4.429	0	0	0
21/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	93.0000	80.0000	(13.978)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	83.0000	71.0000	(14.458)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,469.0000	5,590.0000	2.212	0	0	0
21/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,467.0000	1,561.0000	6.408	0	0	0
21/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,269.0000	3,383.0000	3.487	0	0	0
21/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,173.0000	3,287.0000	3.593	0	0	0
21/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	119.0000	102.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,775.0000	1,875.0000	5.634	0	0	0
21/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	108.0000	92.0000	(14.815)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	261.0000	225.0000	(13.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	70.0000	60.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	183.0000	159.0000	(13.115)	0	0	0
21/08/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	68.0000	75.0000	10.294	0	0	0
21/08/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	389.0000	337.0000	(13.368)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,297.0000	1,387.0000	6.939	0	0	0
21/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,656.0000	3,772.0000	3.173	0	0	0
21/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	126.0000	108.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	231.0000	199.0000	(13.853)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,511.0000	3,626.0000	3.275	0	0	0
21/08/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	317.0000	274.0000	(13.565)	0	0	0
21/08/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,095.0000	4,212.0000	2.857	0	0	0
21/08/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,820.0000	1,921.0000	5.549	0	0	0
21/08/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	129.0000	111.0000	(13.953)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,221.0000	3,335.0000	3.539	0	0	0
21/08/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	108.0000	92.0000	(14.815)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,754.0000	3,870.0000	3.090	0	0	0
21/08/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,053.0000	1,136.0000	7.882	0	0	0
21/08/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,055.0000	950.0000	(9.953)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	585.0000	646.0000	10.427	0	0	0
21/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	317.0000	274.0000	(13.565)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
21/08/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,462.0000	2,570.0000	4.387	0	0	0
21/08/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
21/08/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	119.0000	102.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	141.0000	162.0000	14.894	0	0	0
21/08/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,665.0000	3,540.0000	(3.411)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	499.0000	434.0000	(13.026)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	628.0000	546.0000	(13.057)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,053.0000	1,136.0000	7.882	0	0	0
21/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	126.0000	108.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,815.0000	5,936.0000	2.081	0	0	0
21/08/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,467.0000	1,561.0000	6.408	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	825.0000	899.0000	8.970	0	0	0
21/08/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	296.0000	256.0000	(13.514)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
21/08/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,462.0000	2,570.0000	4.387	0	0	0
21/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,192.0000	4,310.0000	2.815	0	0	0
21/08/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,886.0000	2,998.0000	3.881	0	0	0
21/08/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,221.0000	3,335.0000	3.539	0	0	0
21/08/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,370.0000	5,491.0000	2.253	0	0	0
21/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,775.0000	1,875.0000	5.634	0	0	0
21/08/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,829.0000	4,948.0000	2.464	0	0	0
21/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	297.0000	333.0000	12.121	0	0	0
21/08/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	467.0000	516.0000	10.493	0	0	0
21/08/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	253.0000	218.0000	(13.834)	0	0	0
21/08/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,093.0000	2,197.0000	4.969	0	0	0
21/08/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	113.0000	97.0000	(14.159)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	188.0000	163.0000	(13.298)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	157.0000	135.0000	(14.013)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	85.0000	73.0000	(14.118)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	937.0000	1,015.0000	8.324	0	0	0
21/08/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	653.0000	569.0000	(12.864)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	915.0000	817.0000	(10.710)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	4,014.0000	3,889.0000	(3.114)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,339.0000	1,430.0000	6.796	0	0	0
21/08/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,093.0000	2,197.0000	4.969	0	0	0
21/08/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,802.0000	3,919.0000	3.077	0	0	0
21/08/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	202.0000	229.0000	13.366	0	0	0
21/08/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	1,129.0000	1,022.0000	(9.477)	0	0	0
21/08/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,373.0000	2,248.0000	(5.268)	0	0	0
21/08/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,215.0000	1,302.0000	7.160	0	0	0
21/08/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,885.0000	1,763.0000	(6.472)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
21/08/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,025.0000	5,145.0000	2.388	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,686.0000	1,784.0000	5.813	0	0	0
21/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
21/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,425.0000	1,307.0000	(8.281)	0	0	0
21/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	580.0000	504.0000	(13.103)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
21/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,705.0000	3,821.0000	3.131	0	0	0
21/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	199.0000	172.0000	(13.568)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,028.0000	1,905.0000	(6.065)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	342.0000	380.0000	11.111	0	0	0
21/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,019.0000	915.0000	(10.206)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,650.0000	2,759.0000	4.113	0	0	0
21/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	93.0000	80.0000	(13.978)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,290.0000	4,407.0000	2.727	0	0	0
21/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	116.0000	134.0000	15.517	0	0	0
21/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	705.0000	618.0000	(12.340)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	155.0000	177.0000	14.194	0	0	0
21/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,462.0000	3,578.0000	3.351	0	0	0
21/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,556.0000	2,664.0000	4.225	0	0	0
21/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	245.0000	212.0000	(13.469)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	62.0000	69.0000	11.290	0	0	0
21/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
21/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,651.0000	1,530.0000	(7.329)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	211.0000	182.0000	(13.744)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	157.0000	135.0000	(14.013)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	76.0000	66.0000	(13.158)	0	0	0
21/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,820.0000	1,921.0000	5.549	0	0	0
21/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,559.0000	1,439.0000	(7.697)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,744.0000	1,622.0000	(6.995)	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
21/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	97.0000	84.0000	(13.402)	0	0	18,074
21/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
21/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,001.0000	2,105.0000	5.197	0	0	0
21/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,900.0000	4,017.0000	3.000	0	0	0
21/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,267.0000	3,141.0000	(3.857)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,934.0000	3,046.0000	3.817	0	0	0
21/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	161.0000	139.0000	(13.665)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,697.0000	2,807.0000	4.079	0	0	0
21/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	148.0000	127.0000	(14.189)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,269.0000	3,383.0000	3.487	0	0	0
21/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,522.0000	2,396.0000	(4.996)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,927.0000	5,046.0000	2.415	0	0	0
21/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	278.0000	240.0000	(13.669)	0	0	18,074
21/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,598.0000	1,694.0000	6.008	0	0	0
21/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,185.0000	2,289.0000	4.760	0	0	0
21/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,964.0000	6,085.0000	2.029	0	0	0
21/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,420.0000	5,540.0000	2.214	0	0	0
21/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,382.0000	1,474.0000	6.657	0	0	0
21/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,275.0000	2,149.0000	(5.538)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	102.0000	88.0000	(13.725)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	136.0000	117.0000	(13.971)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,681.0000	4,800.0000	2.542	0	0	0
21/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	365.0000	405.0000	10.959	0	0	0
21/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	46.0000	51.0000	10.870	0	0	0
21/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,949.0000	4,066.0000	2.963	0	0	0
21/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,615.0000	3,490.0000	(3.458)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	133.0000	114.0000	(14.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,617.0000	5,738.0000	2.154	0	0	0
21/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,323.0000	2,429.0000	4.563	0	0	0
21/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	678.0000	593.0000	(12.537)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,018.0000	2,892.0000	(4.175)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	276.0000	310.0000	12.319	0	0	0
21/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,127.0000	2,002.0000	(5.877)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,914.0000	3,789.0000	(3.194)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,369.0000	2,476.0000	4.517	0	0	0
21/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	165.0000	143.0000	(13.333)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,029.0000	3,142.0000	3.731	0	0	0
21/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,779.0000	4,898.0000	2.490	0	0	0
21/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	790.0000	698.0000	(11.646)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,466.0000	3,340.0000	(3.635)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	122.0000	105.0000	(13.934)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,462.0000	3,578.0000	3.351	0	0	0
21/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	185.0000	211.0000	14.054	0	0	0
21/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,046.0000	4,163.0000	2.892	0	0	0
21/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,715.0000	3,590.0000	(3.365)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,424.0000	1,517.0000	6.531	0	0	0
21/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	144.0000	124.0000	(13.889)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,509.0000	2,617.0000	4.305	0	0	0
21/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,730.0000	1,830.0000	5.780	0	0	0
21/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	83.0000	71.0000	(14.458)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,472.0000	2,346.0000	(5.097)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.30	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
21/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,231.0000	2,336.0000	4.706	0	0	0
21/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	76.0000	66.0000	(13.158)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,173.0000	5,293.0000	2.320	0	0	0
21/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,790.0000	1,669.0000	(6.760)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,720.0000	2,594.0000	(4.632)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,932.0000	1,810.0000	(6.315)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,366.0000	3,480.0000	3.387	0	0	0
21/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,124.0000	5,244.0000	2.342	0	0	0
21/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	105.0000	90.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,770.0000	2,644.0000	(4.549)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,211.0000	1,097.0000	(9.414)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,514.0000	1,395.0000	(7.860)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,919.0000	2,793.0000	(4.317)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,339.0000	1,430.0000	6.796	0	0	0
21/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,791.0000	2,902.0000	3.977	0	0	0
21/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,277.0000	2,382.0000	4.611	0	0	0
21/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	237.0000	268.0000	13.080	0	0	0
21/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
21/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
21/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,436.0000	4,554.0000	2.660	0	0	0
21/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,013.0000	6,134.0000	2.012	0	0	0
21/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,839.0000	2,950.0000	3.910	0	0	0
21/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,174.0000	1,260.0000	7.325	0	0	0
21/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	761.0000	671.0000	(11.827)	0	0	0
21/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	238.0000	205.0000	(13.866)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,001.0000	2,105.0000	5.197	0	0	0
21/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	287.0000	248.0000	(13.589)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,338.0000	1,220.0000	(8.819)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
21/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	116.0000	100.0000	(13.793)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	389.0000	431.0000	10.797	0	0	0
21/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	949.0000	849.0000	(10.537)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,366.0000	3,241.0000	(3.714)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,114.0000	3,989.0000	(3.038)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,791.0000	2,902.0000	3.977	0	0	0
21/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	194.0000	168.0000	(13.402)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	219.0000	248.0000	13.242	0	0	0
21/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	98.0000	109.0000	11.224	0	0	0
21/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	75.0000	82.0000	9.333	0	0	0
21/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	90.0000	98.0000	8.889	0	0	0
21/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,865.0000	3,739.0000	(3.260)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,982.0000	3,094.0000	3.756	0	0	0
21/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,388.0000	4,505.0000	2.666	0	0	0
21/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	883.0000	786.0000	(10.985)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	97.0000	84.0000	(13.402)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,277.0000	2,382.0000	4.611	0	0	0
21/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,321.0000	5,441.0000	2.255	0	0	0
21/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	851.0000	756.0000	(11.163)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,765.0000	3,639.0000	(3.347)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,869.0000	2,743.0000	(4.392)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	165.0000	143.0000	(13.333)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	105.0000	90.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,409.0000	6,530.0000	1.888	0	0	0
21/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
21/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,603.0000	2,712.0000	4.187	0	0	0
21/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
21/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	19.0000	22.0000	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
21/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,998.0000	4,114.0000	2.901	0	0	0
21/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
21/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,899.0000	8,021.0000	1.544	0	0	0
21/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,078.0000	1,954.0000	(5.967)	0	0	0
21/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	78.0000	67.0000	(14.103)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,222.0000	5,342.0000	2.298	0	0	0
21/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	170.0000	194.0000	14.118	0	0	0
21/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,914.0000	6,035.0000	2.046	0	0	0
21/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,934.0000	3,046.0000	3.817	0	0	0
21/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,510.0000	1,605.0000	6.291	0	0	0
21/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,192.0000	4,310.0000	2.815	0	0	0
21/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,261.0000	6,382.0000	1.933	0	0	0
21/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,396.0000	8,519.0000	1.465	0	0	0
21/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	983.0000	882.0000	(10.275)	0	0	0
21/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
21/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
21/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,949.0000	8,071.0000	1.535	0	0	0
21/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,414.0000	3,529.0000	3.368	0	0	0
21/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	224.0000	193.0000	(13.839)	0	0	0
21/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,247.0000	8,370.0000	1.491	0	0	0
21/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,112.0000	6,233.0000	1.980	0	0	0
21/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,621.0000	2,495.0000	(4.807)	0	0	0
21/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,459.0000	6,580.0000	1.873	0	0	0
21/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,849.0000	7,972.0000	1.567	0	0	0
21/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,571.0000	2,446.0000	(4.862)	0	0	0
21/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,217.0000	3,091.0000	(3.917)	0	0	0
21/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,170.0000	1,059.0000	(9.487)	0	0	0
21/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,964.0000	3,839.0000	(3.153)	0	0	0
21/08/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,272.0000	5,392.0000	2.276	0	0	0
21/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	253.0000	218.0000	(13.834)	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
21/08/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,446.0000	8,569.0000	1.456	0	0	0
21/08/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/08/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	5,865.0000	5,986.0000	2.063	0	0	0
21/08/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	7,998.0000	8,121.0000	1.538	0	0	0
21/08/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
21/08/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,766.0000	5,887.0000	2.099	0	0	0
21/08/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	862.0000	937.0000	8.701	0	0	0
21/08/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	4,214.0000	4,089.0000	(2.966)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	4,064.0000	3,939.0000	(3.076)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/08/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/08/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	375.0000	325.0000	(13.333)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,705.0000	3,821.0000	3.131	0	0	0
21/08/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,968.0000	2,843.0000	(4.212)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	107.0000	121.0000	13.084	0	0	0
21/08/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,980.0000	1,858.0000	(6.162)	0	0	0
21/08/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	2,225.0000	2,099.0000	(5.663)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	128.0000	148.0000	15.625	0	0	0
21/08/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	1,092.0000	986.0000	(9.707)	0	0	0
21/08/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,295.0000	1,178.0000	(9.035)	0	0	0
21/08/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
21/08/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,162.0000	6,283.0000	1.964	0	0	0
21/08/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,565.0000	3,440.0000	(3.506)	0	0	0
21/08/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,098.0000	8,220.0000	1.507	0	0	0
21/08/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,360.0000	6,481.0000	1.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,799.0000	7,922.0000	1.577	0	0	0
21/08/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,516.0000	3,390.0000	(3.584)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	82.0000	90.0000	9.756	0	0	0
21/08/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,147.0000	8,270.0000	1.510	0	0	0
21/08/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,346.0000	8,469.0000	1.474	0	0	0
21/08/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,815.0000	3,689.0000	(3.303)	0	0	0
21/08/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
21/08/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,819.0000	2,694.0000	(4.434)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,164.0000	4,039.0000	(3.002)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,197.0000	8,320.0000	1.501	0	0	0
21/08/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,211.0000	6,332.0000	1.948	0	0	0
21/08/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,063.0000	6,184.0000	1.996	0	0	0
21/08/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/08/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,048.0000	8,171.0000	1.528	0	0	0
21/08/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,878.0000	4,997.0000	2.440	0	0	0
21/08/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,671.0000	2,545.0000	(4.717)	0	0	0
21/08/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
21/08/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
21/08/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,697.0000	1,576.0000	(7.130)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,310.0000	6,431.0000	1.918	0	0	0
21/08/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
21/08/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,296.0000	8,419.0000	1.483	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2010/06/14			Currency Future	8.3390	8.2117	(1.527)	8.3000	8.3000	360
21/08/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	436.0000	387.0000	(11.239)	0	0	0
21/08/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	487.0000	532.0000	9.240	0	0	0
21/08/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	293.0000	260.0000	(11.263)	0	0	0
21/08/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	281.0000	249.0000	(11.388)	0	0	0
21/08/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,839.0000	4,712.0000	(2.625)	0	0	0
21/08/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	30.0000	30.0000	-	0	0	0
21/08/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	688.0000	747.0000	8.576	0	0	0
21/08/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	473.0000	420.0000	(11.205)	0	0	0
21/08/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,518.0000	2,621.0000	4.091	0	0	0
21/08/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
21/08/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	820.0000	886.0000	8.049	0	0	0
21/08/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,034.0000	1,108.0000	7.157	0	0	0
21/08/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	207.0000	182.0000	(12.077)	0	0	0
21/08/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,456.0000	1,339.0000	(8.036)	0	0	0
21/08/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	627.0000	559.0000	(10.845)	0	0	0
21/08/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,427.0000	2,529.0000	4.203	0	0	0
21/08/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	117.0000	127.0000	8.547	0	0	0
21/08/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	646.0000	576.0000	(10.836)	0	0	0
21/08/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	559.0000	497.0000	(11.091)	0	0	0
21/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	364.0000	322.0000	(11.538)	0	0	26,596
21/08/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	216.0000	191.0000	(11.574)	0	0	0
21/08/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,363.0000	2,236.0000	(5.375)	0	0	0
21/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	657.0000	714.0000	8.676	0	0	0
21/08/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,147.0000	1,225.0000	6.800	0	0	0
21/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,425.0000	1,511.0000	6.035	0	0	0
21/08/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	97.0000	85.0000	(12.371)	0	0	0
21/08/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	124.0000	110.0000	(11.290)	0	0	0
21/08/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,019.0000	923.0000	(9.421)	0	0	0
21/08/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,591.0000	1,680.0000	5.594	0	0	0
21/08/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,167.0000	3,276.0000	3.442	0	0	0
21/08/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,219.0000	2,091.0000	(5.768)	0	0	0
21/08/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,633.0000	1,724.0000	5.573	0	0	0
21/08/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,508.0000	4,624.0000	2.573	0	0	0
21/08/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,122.0000	4,236.0000	2.766	0	0	0
21/08/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	576.0000	512.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,026.0000	4,140.0000	2.832	0	0	0
21/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	730.0000	651.0000	(10.822)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	115.0000	102.0000	(11.304)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,181.0000	1,078.0000	(8.721)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,091.0000	5,209.0000	2.318	0	0	0
21/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,979.0000	2,076.0000	4.901	0	0	0
21/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,337.0000	2,437.0000	4.279	0	0	0
21/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	989.0000	895.0000	(9.505)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	925.0000	995.0000	7.568	0	0	0
21/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	448.0000	397.0000	(11.384)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	322.0000	285.0000	(11.491)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	355.0000	314.0000	(11.549)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	300.0000	333.0000	11.000	0	0	0
21/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	111.0000	98.0000	(11.712)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,335.0000	1,219.0000	(8.689)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	514.0000	456.0000	(11.284)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,247.0000	2,347.0000	4.450	0	0	0
21/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,785.0000	3,899.0000	3.012	0	0	0
21/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	541.0000	589.0000	8.872	0	0	0
21/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,113.0000	2,212.0000	4.685	0	0	0
21/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	373.0000	331.0000	(11.260)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,935.0000	2,032.0000	5.013	0	0	0
21/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	855.0000	921.0000	7.719	0	0	0
21/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	355.0000	314.0000	(11.549)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	192.0000	217.0000	13.021	0	0	0
21/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,750.0000	4,867.0000	2.463	0	0	0
21/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,499.0000	3,610.0000	3.172	0	0	0
21/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	280.0000	312.0000	11.429	0	0	0
21/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	610.0000	543.0000	(10.984)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	338.0000	299.0000	(11.538)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,466.0000	1,553.0000	5.935	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,304.0000	1,386.0000	6.288	0	0	0
21/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	721.0000	781.0000	8.322	0	0	0
21/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	961.0000	1,032.0000	7.388	0	0	0
21/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,384.0000	1,469.0000	6.142	0	0	0
21/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,890.0000	1,768.0000	(6.455)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,460.0000	4,575.0000	2.578	0	0	0
21/08/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	544.0000	483.0000	(11.213)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,109.0000	1,186.0000	6.943	0	0	0
21/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
21/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	274.0000	243.0000	(11.314)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	787.0000	850.0000	8.005	0	0	0
21/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	236.0000	208.0000	(11.864)	0	0	0
21/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,204.0000	7,326.0000	1.694	0	0	0
21/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,979.0000	2,076.0000	4.901	0	0	0
21/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,345.0000	3,218.0000	(3.797)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	268.0000	238.0000	(11.194)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	179.0000	158.0000	(11.732)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,246.0000	3,119.0000	(3.913)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	592.0000	527.0000	(10.980)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	569.0000	619.0000	8.787	0	0	0
21/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,589.0000	4,462.0000	(2.767)	0	0	0
21/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	156.0000	138.0000	(11.538)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	74.0000	65.0000	(12.162)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	753.0000	815.0000	8.234	0	0	0
21/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,425.0000	1,511.0000	6.035	0	0	0
21/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	500.0000	444.0000	(11.200)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,549.0000	1,638.0000	5.746	0	0	0
21/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,668.0000	1,548.0000	(7.194)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	338.0000	299.0000	(11.538)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,335.0000	5,454.0000	2.231	0	0	0
21/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	72.0000	63.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	708.0000	630.0000	(11.017)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	414.0000	367.0000	(11.353)	0	0	21,978
21/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,840.0000	2,946.0000	3.732	0	0	0
21/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	393.0000	348.0000	(11.450)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,403.0000	3,514.0000	3.262	0	0	0
21/08/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	627.0000	682.0000	8.772	0	0	0
21/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,225.0000	1,305.0000	6.531	0	0	0
21/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	776.0000	694.0000	(10.567)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,098.0000	2,971.0000	(4.099)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,267.0000	4,381.0000	2.672	0	0	0
21/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,549.0000	1,638.0000	5.746	0	0	0
21/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	598.0000	650.0000	8.696	0	0	0
21/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,186.0000	1,265.0000	6.661	0	0	0
21/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	330.0000	292.0000	(11.515)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	79.0000	86.0000	8.861	0	0	0
21/08/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	106.0000	93.0000	(12.264)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,642.0000	3,754.0000	3.075	0	0	0
21/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	364.0000	322.0000	(11.538)	0	0	2,738
21/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	890.0000	958.0000	7.640	0	0	0
21/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	425.0000	376.0000	(11.529)	0	0	0
21/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,727.0000	5,847.0000	2.095	0	0	0
21/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	131.0000	116.0000	(11.450)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,264.0000	1,345.0000	6.408	0	0	0
21/08/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	307.0000	272.0000	(11.401)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	162.0000	143.0000	(11.728)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,433.0000	5,552.0000	2.190	0	0	0
21/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	383.0000	339.0000	(11.488)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,582.0000	1,463.0000	(7.522)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,564.0000	2,667.0000	4.017	0	0	0
21/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,452.0000	7,574.0000	1.637	0	0	0
21/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	93.0000	101.0000	8.602	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
21/08/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,473.0000	2,575.0000	4.125	0	0	0
21/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,451.0000	3,562.0000	3.216	0	0	0
21/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	175.0000	155.0000	(11.429)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,292.0000	2,392.0000	4.363	0	0	0
21/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	687.0000	612.0000	(10.917)	0	0	0
21/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,171.0000	2,043.0000	(5.896)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	212.0000	186.0000	(12.264)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	231.0000	204.0000	(11.688)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	529.0000	470.0000	(11.153)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,344.0000	1,427.0000	6.176	0	0	0
21/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,973.0000	6,093.0000	2.009	0	0	0
21/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	122.0000	109.0000	(10.656)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	387.0000	427.0000	10.336	0	0	0
21/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,411.0000	4,526.0000	2.607	0	0	0
21/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,800.0000	1,678.0000	(6.778)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	342.0000	378.0000	10.526	0	0	0
21/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,073.0000	3,181.0000	3.514	0	0	0
21/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,544.0000	3,417.0000	(3.584)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,147.0000	3,020.0000	(4.036)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,267.0000	2,140.0000	(5.602)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	100.0000	88.0000	(12.000)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	61.0000	67.0000	9.836	0	0	0
21/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	148.0000	130.0000	(12.162)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	364.0000	402.0000	10.440	0	0	0
21/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	931.0000	840.0000	(9.774)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	32.0000	32.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	28.0000	28.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,384.0000	5,503.0000	2.210	0	0	0
21/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	172.0000	152.0000	(11.628)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	403.0000	357.0000	(11.414)	0	0	21,795
21/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,557.0000	2,431.0000	(4.928)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,375.0000	1,259.0000	(8.436)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	140.0000	124.0000	(11.429)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	101.0000	109.0000	7.921	0	0	0
21/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,296.0000	1,181.0000	(8.873)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	136.0000	147.0000	8.088	0	0	0
21/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	146.0000	158.0000	8.219	0	0	0
21/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,540.0000	1,421.0000	(7.727)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,930.0000	4,044.0000	2.901	0	0	0
21/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,024.0000	2,121.0000	4.792	0	0	0
21/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,509.0000	2,382.0000	(5.062)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	165.0000	146.0000	(11.515)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,933.0000	3,040.0000	3.648	0	0	0
21/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
21/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	666.0000	594.0000	(10.811)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,843.0000	3,715.0000	(3.331)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,945.0000	5,062.0000	2.366	0	0	0
21/08/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	514.0000	560.0000	8.949	0	0	0
21/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
21/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,743.0000	3,616.0000	(3.393)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,460.0000	2,333.0000	(5.163)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	903.0000	814.0000	(9.856)	0	0	21,795
21/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,676.0000	1,767.0000	5.430	0	0	0
21/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	241.0000	213.0000	(11.618)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,041.0000	3,914.0000	(3.143)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,494.0000	3,367.0000	(3.635)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	84.0000	74.0000	(11.905)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	753.0000	672.0000	(10.757)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,257.0000	1,146.0000	(8.831)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.90	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
21/08/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	29,334
21/08/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	300.0000	266.0000	(11.333)	0	0	0
21/08/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/08/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	242.0000	271.0000	11.983	0	0	0
21/08/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,026.0000	3,134.0000	3.569	0	0	0
21/08/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	168.0000	184.0000	9.524	0	0	0
21/08/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,309.0000	3,419.0000	3.324	0	0	0
21/08/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	315.0000	279.0000	(11.429)	0	0	0
21/08/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	293.0000	260.0000	(11.263)	0	0	0
21/08/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	321.0000	355.0000	10.592	0	0	0
21/08/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	2,075.0000	1,950.0000	(6.024)	0	0	0
21/08/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	157.0000	169.0000	7.643	0	0	0
21/08/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,237.0000	5,356.0000	2.272	0	0	0
21/08/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,804.0000	1,898.0000	5.211	0	0	0
21/08/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	960.0000	867.0000	(9.688)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/08/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,081.0000	983.0000	(9.066)	0	0	0
21/08/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,445.0000	3,317.0000	(3.716)	0	0	0
21/08/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	461.0000	408.0000	(11.497)	0	0	0
21/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	268.0000	238.0000	(11.194)	0	0	0
21/08/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	104.0000	91.0000	(12.500)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	3,048.0000	2,921.0000	(4.167)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,851.0000	2,724.0000	(4.455)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
21/08/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,498.0000	1,380.0000	(7.877)	0	0	0
21/08/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,123.0000	1,997.0000	(5.935)	0	0	0
21/08/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,214.0000	3,324.0000	3.423	0	0	0
21/08/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	486.0000	431.0000	(11.317)	0	0	0
21/08/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,761.0000	1,854.0000	5.281	0	0	0
21/08/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
21/08/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	23.0000	23.0000	-	0	0	0
21/08/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,881.0000	3,995.0000	2.937	0	0	0
21/08/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
21/08/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,202.0000	2,301.0000	4.496	0	0	0
21/08/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	109.0000	118.0000	8.257	0	0	0
21/08/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,140.0000	5,258.0000	2.296	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,718.0000	1,810.0000	5.355	0	0	0
21/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,315.0000	4,430.0000	2.665	0	0	0
21/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	436.0000	478.0000	9.633	0	0	0
21/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,091.0000	3,964.0000	(3.104)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	997.0000	1,070.0000	7.322	0	0	0
21/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	347.0000	307.0000	(11.527)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	825.0000	740.0000	(10.303)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,508.0000	1,595.0000	5.769	0	0	0
21/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	110.0000	96.0000	(12.727)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	226.0000	199.0000	(11.947)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,978.0000	4,092.0000	2.866	0	0	0
21/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,412.0000	2,285.0000	(5.265)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,171.0000	4,285.0000	2.733	0	0	0
21/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	117.0000	104.0000	(11.111)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,625.0000	1,505.0000	(7.385)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,395.0000	3,268.0000	(3.741)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,219.0000	6,339.0000	1.930	0	0	0
21/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	128.0000	114.0000	(10.938)	0	0	21,978
21/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	231.0000	204.0000	(11.688)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,317.0000	6,437.0000	1.900	0	0	0
21/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,068.0000	2,166.0000	4.739	0	0	0
21/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,892.0000	3,765.0000	(3.263)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,892.0000	1,987.0000	5.021	0	0	0
21/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
21/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,799.0000	4,916.0000	2.438	0	0	0
21/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,947.0000	8,069.0000	1.535	0	0	0
21/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,356.0000	3,467.0000	3.308	0	0	0
21/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,144.0000	8,266.0000	1.498	0	0	0
21/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,197.0000	3,069.0000	(4.004)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	287.0000	254.0000	(11.498)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,802.0000	2,675.0000	(4.532)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,689.0000	3,802.0000	3.063	0	0	0
21/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,848.0000	1,943.0000	5.141	0	0	0
21/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,833.0000	3,947.0000	2.974	0	0	0
21/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
21/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	263.0000	233.0000	(11.407)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,219.0000	4,333.0000	2.702	0	0	0
21/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
21/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,261.0000	3,371.0000	3.373	0	0	0
21/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,845.0000	1,723.0000	(6.612)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,268.0000	6,388.0000	1.914	0	0	0
21/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,170.0000	6,289.0000	1.929	0	0	0
21/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,848.0000	1,943.0000	5.141	0	0	0
21/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	241.0000	213.0000	(11.618)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,460.0000	4,575.0000	2.578	0	0	0
21/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
21/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	287.0000	254.0000	(11.498)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	108.0000	95.0000	(12.037)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
21/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,189.0000	5,307.0000	2.274	0	0	0
21/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,793.0000	3,665.0000	(3.375)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,655.0000	2,759.0000	3.917	0	0	0
21/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	257.0000	228.0000	(11.284)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	225.0000	252.0000	12.000	0	0	0
21/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,761.0000	1,854.0000	5.281	0	0	0
21/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	236.0000	208.0000	(11.864)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,564.0000	2,667.0000	4.017	0	0	0
21/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	261.0000	291.0000	11.494	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	145.0000	128.0000	(11.724)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,292.0000	2,392.0000	4.363	0	0	0
21/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	300.0000	266.0000	(11.333)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,804.0000	1,898.0000	5.211	0	0	0
21/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,219.0000	1,112.0000	(8.778)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,415.0000	6,536.0000	1.886	0	0	0
21/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	78.0000	68.0000	(12.821)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,050.0000	953.0000	(9.238)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	850.0000	764.0000	(10.118)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
21/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,514.0000	6,634.0000	1.842	0	0	0
21/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	461.0000	505.0000	9.544	0	0	0
21/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	281.0000	249.0000	(11.388)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
21/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,391.0000	8,513.0000	1.454	0	0	0
21/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	198.0000	175.0000	(11.616)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	194.0000	171.0000	(11.856)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,936.0000	1,813.0000	(6.353)	0	0	0
21/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,892.0000	1,987.0000	5.021	0	0	0
21/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,644.0000	3,516.0000	(3.513)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,114.0000	1,014.0000	(8.977)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	800.0000	716.0000	(10.500)	0	0	0
21/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	246.0000	218.0000	(11.382)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,074.0000	4,188.0000	2.798	0	0	0
21/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,141.0000	4,014.0000	(3.067)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
21/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,157.0000	2,256.0000	4.590	0	0	0
21/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,415.0000	6,536.0000	1.886	0	0	0
21/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,999.0000	2,872.0000	(4.235)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.70	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
21/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,247.0000	2,347.0000	4.450	0	0	0
21/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,120.0000	3,229.0000	3.494	0	0	0
21/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
21/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,202.0000	2,301.0000	4.496	0	0	0
21/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	86.0000	93.0000	8.140	0	0	0
21/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
21/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	411.0000	452.0000	9.976	0	0	0
21/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,992.0000	3,864.0000	(3.206)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,712.0000	1,591.0000	(7.068)	0	0	0
21/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,072.0000	1,147.0000	6.996	0	0	0
21/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,900.0000	2,773.0000	(4.379)	0	0	0
21/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,655.0000	2,528.0000	(4.783)	0	0	0
21/08/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
21/08/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	7,996.0000	8,118.0000	1.526	0	0	0
21/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,466.0000	1,553.0000	5.935	0	0	0
21/08/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,490.0000	8,612.0000	1.437	0	0	0
21/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,382.0000	2,483.0000	4.240	0	0	0
21/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
21/08/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
21/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,875.0000	5,994.0000	2.026	0	0	0
21/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,042.0000	5,160.0000	2.340	0	0	0
21/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	221.0000	195.0000	(11.765)	0	0	0
21/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
21/08/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,028.0000	1,904.0000	(6.114)	0	0	0
21/08/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,556.0000	4,672.0000	2.546	0	0	0
21/08/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,848.0000	7,970.0000	1.555	0	0	0
21/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,046.0000	8,168.0000	1.516	0	0	0
21/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	180.0000	200.0000	11.111	0	0	0
21/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,072.0000	6,191.0000	1.960	0	0	0
21/08/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	876.0000	788.0000	(10.046)	0	0	0
21/08/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,194.0000	8,316.0000	1.489	0	0	0
21/08/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,292.0000	8,414.0000	1.471	0	0	0
21/08/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,022.0000	6,142.0000	1.993	0	0	0
21/08/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	5,924.0000	6,044.0000	2.026	0	0	0
21/08/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,609.0000	2,713.0000	3.986	0	0	0
21/08/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,847.0000	4,964.0000	2.414	0	0	0
21/08/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,363.0000	4,478.0000	2.636	0	0	0
21/08/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
21/08/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	7,897.0000	8,020.0000	1.558	0	0	0
21/08/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,753.0000	2,626.0000	(4.613)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,191.0000	4,064.0000	(3.030)	0	0	0
21/08/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,756.0000	1,634.0000	(6.948)	0	0	0
21/08/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,243.0000	8,365.0000	1.480	0	0	0
21/08/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,704.0000	2,577.0000	(4.697)	0	0	0
21/08/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	67.0000	73.0000	8.955	0	0	0
21/08/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,979.0000	3,087.0000	3.625	0	0	0
21/08/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
21/08/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	168.0000	149.0000	(11.310)	0	0	0
21/08/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
21/08/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,896.0000	5,013.0000	2.390	0	0	0
21/08/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,440.0000	8,563.0000	1.457	0	0	0
21/08/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,606.0000	2,479.0000	(4.873)	0	0	0
21/08/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,594.0000	3,466.0000	(3.561)	0	0	0
21/08/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,693.0000	3,566.0000	(3.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,886.0000	2,993.0000	3.708	0	0	0
21/08/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,465.0000	6,585.0000	1.856	0	0	0
21/08/2009	£ / R	2009/09/14			Currency Future	13.1070	12.9301	(1.350)	13.0600	12.9600	26,634
21/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,243.0000	8,420.0000	2.147	0	0	0
21/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,107.0000	3,930.0000	(4.310)	0	0	0
21/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,309.0000	2,481.0000	7.449	0	0	0
21/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	645.0000	789.0000	22.326	0	0	0
21/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	64.0000	44.0000	(31.250)	0	0	0
21/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,444.0000	6,621.0000	2.747	0	0	0
21/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,294.0000	6,471.0000	2.812	0	0	0
21/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,393.0000	8,570.0000	2.109	0	0	0
21/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,959.0000	2,781.0000	(6.016)	0	0	0
21/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
21/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	602.0000	744.0000	23.588	0	0	0
21/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,044.0000	6,221.0000	2.929	0	0	0
21/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,443.0000	8,620.0000	2.096	0	0	0
21/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,893.0000	8,070.0000	2.242	0	0	0
21/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,210.0000	2,382.0000	7.783	0	0	0
21/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	213.0000	299.0000	40.376	0	0	0
21/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,246.0000	4,422.0000	4.145	0	0	0
21/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	957.0000	1,114.0000	16.405	0	0	0
21/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	331.0000	447.0000	35.045	0	0	0
21/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,966.0000	1,789.0000	(9.003)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/09/14	9.55	Call	Currency Future	3,557.0000	3,380.0000	(4.976)	0	0	0
21/08/2009	£ / R 2009/09/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	12.70	Call	Currency Future	521.0000	375.0000	(28.023)	0	0	0
21/08/2009	£ / R 2009/09/14	11.00	Call	Currency Future	2,114.0000	1,937.0000	(8.373)	0	0	0
21/08/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,213.0000	2,036.0000	(7.998)	0	0	0
21/08/2009	£ / R 2009/09/14	15.30	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
21/08/2009	£ / R 2009/09/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	13.05	Call	Currency Future	270.0000	179.0000	(33.704)	0	0	0
21/08/2009	£ / R 2009/09/14	13.55	Put	Currency Future	561.0000	700.0000	24.777	0	0	0
21/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	114.0000	145.0000	27.193	0	0	0
21/08/2009	£ / R 2009/09/14	11.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	9.90	Call	Currency Future	3,207.0000	3,031.0000	(5.488)	0	0	0
21/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,575.0000	1,743.0000	10.667	0	0	0
21/08/2009	£ / R 2009/09/14	17.15	Put	Currency Future	4,046.0000	4,222.0000	4.350	0	0	0
21/08/2009	£ / R 2009/09/14	17.90	Put	Currency Future	4,795.0000	4,972.0000	3.691	0	0	0
21/08/2009	£ / R 2009/09/14	21.10	Put	Currency Future	7,993.0000	8,170.0000	2.214	0	0	0
21/08/2009	£ / R 2009/09/14	13.00	Put	Currency Future	195.0000	265.0000	35.897	0	0	0
21/08/2009	£ / R 2009/09/14	13.55	Call	Currency Future	118.0000	80.0000	(32.203)	0	0	0
21/08/2009	£ / R 2009/09/14	12.00	Call	Currency Future	1,140.0000	968.0000	(15.088)	0	0	0
21/08/2009	£ / R 2009/09/14	9.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
21/08/2009	£ / R 2009/09/14	13.60	Call	Currency Future	109.0000	74.0000	(32.110)	0	0	0
21/08/2009	£ / R 2009/09/14	21.15	Put	Currency Future	8,043.0000	8,220.0000	2.201	0	0	0
21/08/2009	£ / R 2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	14.30	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
21/08/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,445.0000	4,622.0000	3.982	0	0	0
21/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,721.0000	1,890.0000	9.820	0	0	0
21/08/2009	£ / R 2009/09/14	12.90	Call	Currency Future	370.0000	242.0000	(34.595)	0	0	0
21/08/2009	£ / R 2009/09/14	20.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	£ / R 2009/09/14	10.55	Call	Currency Future	2,560.0000	2,383.0000	(6.914)	0	0	0
21/08/2009	£ / R 2009/09/14	13.20	Put	Currency Future	297.0000	408.0000	37.374	0	0	0
21/08/2009	£ / R 2009/09/14	17.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R 2009/09/14	13.65	Call	Currency Future	102.0000	69.0000	(32.353)	0	0	0
21/08/2009	£ / R 2009/09/14	10.00	Call	Currency Future	3,108.0000	2,931.0000	(5.695)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,478.0000	1,645.0000	11.299	0	0	0
21/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,573.0000	1,397.0000	(11.189)	0	0	0
21/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,896.0000	4,072.0000	4.517	0	0	0
21/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,238.0000	1,402.0000	13.247	0	0	0
21/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
21/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,707.0000	5,530.0000	(3.101)	0	0	0
21/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	302.0000	195.0000	(35.430)	0	0	0
21/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	68.0000	47.0000	(30.882)	0	0	0
21/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	204.0000	138.0000	(32.353)	0	0	0
21/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,894.0000	6,071.0000	3.003	0	0	0
21/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,809.0000	2,632.0000	(6.301)	0	0	0
21/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	911.0000	1,067.0000	17.124	0	0	0
21/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	188.0000	127.0000	(32.447)	0	0	0
21/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
21/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,544.0000	6,721.0000	2.705	0	0	0
21/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	480.0000	613.0000	27.708	0	0	0
21/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,807.0000	3,630.0000	(4.649)	0	0	0
21/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,096.0000	1,257.0000	14.690	0	0	0
21/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
21/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/09/14	11.30	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
21/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,818.0000	1,641.0000	(9.736)	0	0	0
21/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,333.0000	1,499.0000	12.453	0	0	0
21/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,457.0000	5,280.0000	(3.244)	0	0	0
21/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	163.0000	212.0000	30.061	0	0	0
21/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/09/14	13.40	Call	Currency Future	148.0000	100.0000	(32.432)	0	0	0
21/08/2009	£ / R 2009/09/14	15.95	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	£ / R 2009/09/14	15.50	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
21/08/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,299.0000	3,474.0000	5.305	0	0	0
21/08/2009	£ / R 2009/09/14	16.05	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/08/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,703.0000	2,877.0000	6.437	0	0	0
21/08/2009	£ / R 2009/09/14	13.65	Put	Currency Future	645.0000	789.0000	22.326	0	0	0
21/08/2009	£ / R 2009/09/14	13.35	Call	Currency Future	160.0000	108.0000	(32.500)	0	0	0
21/08/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,396.0000	4,572.0000	4.004	0	0	0
21/08/2009	£ / R 2009/09/14	16.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,407.0000	2,580.0000	7.187	0	0	0
21/08/2009	£ / R 2009/09/14	13.65	Call	Currency Future	102.0000	69.0000	(32.353)	0	0	0
21/08/2009	£ / R 2009/09/14	13.35	Put	Currency Future	403.0000	528.0000	31.017	0	0	0
21/08/2009	£ / R 2009/09/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,901.0000	3,076.0000	6.032	0	0	0
21/08/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,994.0000	7,170.0000	2.516	0	0	0
21/08/2009	£ / R 2009/09/14	14.40	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
21/08/2009	£ / R 2009/09/14	16.10	Put	Currency Future	3,000.0000	3,175.0000	5.833	0	0	0
21/08/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,333.0000	1,499.0000	12.453	0	0	0
21/08/2009	£ / R 2009/09/14	12.95	Call	Currency Future	335.0000	213.0000	(36.418)	0	0	0
21/08/2009	£ / R 2009/09/14	12.30	Call	Currency Future	863.0000	697.0000	(19.235)	0	0	0
21/08/2009	£ / R 2009/09/14	19.50	Put	Currency Future	6,394.0000	6,571.0000	2.768	0	0	0
21/08/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,966.0000	2,136.0000	8.647	0	0	0
21/08/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,015.0000	1,838.0000	(8.784)	0	0	0
21/08/2009	£ / R 2009/09/14	15.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	£ / R 2009/09/14	12.95	Put	Currency Future	178.0000	233.0000	30.899	0	0	0
21/08/2009	£ / R 2009/09/14	13.40	Put	Currency Future	441.0000	570.0000	29.252	0	0	0
21/08/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,607.0000	3,430.0000	(4.907)	0	0	0
21/08/2009	£ / R 2009/09/14	15.05	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
21/08/2009	£ / R 2009/09/14	13.30	Put	Currency Future	366.0000	487.0000	33.060	0	0	0
21/08/2009	£ / R 2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,493.0000	8,670.0000	2.084	0	0	0
21/08/2009	£ / R 2009/09/14	12.35	Put	Currency Future	61.0000	74.0000	21.311	0	0	0
21/08/2009	£ / R 2009/09/14	17.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R 2009/09/14	10.50	Call	Currency Future	2,610.0000	2,433.0000	(6.782)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	173.0000	117.0000	(32.370)	0	0	0
21/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,507.0000	3,330.0000	(5.047)	0	0	0
21/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,494.0000	6,671.0000	2.726	0	0	0
21/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	72.0000	50.0000	(30.556)	0	0	0
21/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,994.0000	6,171.0000	2.953	0	0	0
21/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	370.0000	242.0000	(34.595)	0	0	0
21/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,244.0000	6,421.0000	2.835	0	0	0
21/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
21/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,802.0000	2,976.0000	6.210	0	0	0
21/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,510.0000	2,333.0000	(7.052)	0	0	0
21/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
21/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	163.0000	212.0000	30.061	0	0	0
21/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	43.0000	50.0000	16.279	0	0	0
21/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
21/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,046.0000	876.0000	(16.252)	0	0	0
21/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	297.0000	408.0000	37.374	0	0	0
21/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,797.0000	3,972.0000	4.609	0	0	0
21/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,802.0000	2,976.0000	6.210	0	0	0
21/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,259.0000	2,431.0000	7.614	0	0	0
21/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,524.0000	1,349.0000	(11.483)	0	0	0
21/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
21/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	10.90	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
21/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,548.0000	3,723.0000	4.932	0	0	0
21/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,161.0000	2,333.0000	7.959	0	0	0
21/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	602.0000	450.0000	(25.249)	0	0	0
21/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
21/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,794.0000	5,971.0000	3.055	0	0	0
21/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,309.0000	2,481.0000	7.449	0	0	0
21/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,000.0000	830.0000	(17.000)	0	0	0
21/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,505.0000	2,679.0000	6.946	0	0	0
21/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	561.0000	412.0000	(26.560)	0	0	0
21/08/2009	£ / R	2009/09/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	865.0000	1,020.0000	17.919	0	0	0
21/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	137.0000	93.0000	(32.117)	0	0	0
21/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,045.0000	5,222.0000	3.508	0	0	0
21/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
21/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,495.0000	5,671.0000	3.203	0	0	0
21/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	104.0000	132.0000	26.923	0	0	0
21/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,207.0000	4,030.0000	(4.207)	0	0	0
21/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,096.0000	1,257.0000	14.690	0	0	0
21/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,793.0000	7,970.0000	2.271	0	0	0
21/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,703.0000	2,877.0000	6.437	0	0	0
21/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	95.0000	120.0000	26.316	0	0	0
21/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	83.0000	57.0000	(31.325)	0	0	0
21/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,199.0000	3,374.0000	5.470	0	0	0
21/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
21/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,461.0000	2,284.0000	(7.192)	0	0	0
21/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	127.0000	86.0000	(32.283)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,238.0000	1,402.0000	13.247	0	0	0
21/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,495.0000	4,672.0000	3.938	0	0	0
21/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	776.0000	926.0000	19.330	0	0	0
21/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	443.0000	306.0000	(30.926)	0	0	0
21/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	818.0000	654.0000	(20.049)	0	0	0
21/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,575.0000	1,743.0000	10.667	0	0	0
21/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,505.0000	2,679.0000	6.946	0	0	0
21/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,951.0000	3,125.0000	5.896	0	0	0
21/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,957.0000	3,780.0000	(4.473)	0	0	0
21/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
21/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,996.0000	4,172.0000	4.404	0	0	0
21/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	136.0000	175.0000	28.676	0	0	0
21/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	204.0000	138.0000	(32.353)	0	0	0
21/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,456.0000	2,629.0000	7.044	0	0	0
21/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,526.0000	1,694.0000	11.009	0	0	0
21/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,007.0000	4,830.0000	(3.535)	0	0	0
21/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	77.0000	53.0000	(31.169)	0	0	0
21/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,235.0000	1,061.0000	(14.089)	0	0	0
21/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,007.0000	3,830.0000	(4.417)	0	0	0
21/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
21/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,622.0000	1,446.0000	(10.851)	0	0	0
21/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,478.0000	1,645.0000	11.299	0	0	0
21/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,654.0000	2,827.0000	6.518	0	0	0
21/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	520.0000	656.0000	26.154	0	0	0
21/08/2009	£ / R	2009/09/14	14.75	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
21/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,457.0000	3,280.0000	(5.120)	0	0	0
21/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
21/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	403.0000	528.0000	31.017	0	0	0
21/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,526.0000	1,694.0000	11.009	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	240.0000	164.0000	(31.667)	0	0	0
21/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,259.0000	2,431.0000	7.614	0	0	0
21/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	776.0000	926.0000	19.330	0	0	0
21/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,852.0000	3,026.0000	6.101	0	0	0
21/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,672.0000	1,841.0000	10.108	0	0	0
21/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,709.0000	2,532.0000	(6.534)	0	0	0
21/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,008.0000	2,831.0000	(5.884)	0	0	0
21/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,210.0000	2,382.0000	7.783	0	0	0
21/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	83.0000	57.0000	(31.325)	0	0	0
21/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,753.0000	2,927.0000	6.320	0	0	0
21/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
21/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
21/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,194.0000	6,371.0000	2.858	0	0	0
21/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
21/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
21/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
21/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	73.0000	89.0000	21.918	0	0	0
21/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	160.0000	108.0000	(32.500)	0	0	0
21/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,604.0000	2,778.0000	6.682	0	0	0
21/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	820.0000	973.0000	18.659	0	0	0
21/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	233.0000	334.0000	43.348	0	0	0
21/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,196.0000	4,372.0000	4.194	0	0	0
21/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	60.0000	42.0000	(30.000)	0	0	0
21/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	125.0000	160.0000	28.000	0	0	0
21/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,770.0000	1,940.0000	9.605	0	0	0
21/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,543.0000	8,720.0000	2.072	0	0	0
21/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
21/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	240.0000	164.0000	(31.667)	0	0	0
21/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
21/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
21/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,049.0000	1,209.0000	15.253	0	0	0
21/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,064.0000	2,234.0000	8.236	0	0	0
21/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,966.0000	2,136.0000	8.647	0	0	0
21/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,456.0000	2,629.0000	7.044	0	0	0
21/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,770.0000	1,940.0000	9.605	0	0	0
21/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,545.0000	4,722.0000	3.894	0	0	0
21/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
21/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,759.0000	2,582.0000	(6.415)	0	0	0
21/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
21/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,819.0000	1,989.0000	9.346	0	0	0
21/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,693.0000	7,870.0000	2.301	0	0	0
21/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	264.0000	370.0000	40.152	0	0	0
21/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,757.0000	3,580.0000	(4.711)	0	0	0
21/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
21/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,193.0000	8,370.0000	2.160	0	0	0
21/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,003.0000	1,162.0000	15.852	0	0	0
21/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	95.0000	65.0000	(31.579)	0	0	0
21/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	221.0000	151.0000	(31.674)	0	0	0
21/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,064.0000	2,234.0000	8.236	0	0	0
21/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	148.0000	100.0000	(32.432)	0	0	0
21/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,917.0000	2,087.0000	8.868	0	0	0
21/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	482.0000	340.0000	(29.461)	0	0	0
21/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	688.0000	835.0000	21.366	0	0	0
21/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	149.0000	193.0000	29.530	0	0	0
21/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
21/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	521.0000	375.0000	(28.023)	0	0	0
21/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,476.0000	1,300.0000	(11.924)	0	0	0
21/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	602.0000	744.0000	23.588	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
21/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	80.0000	99.0000	23.750	0	0	0
21/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
21/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,015.0000	2,185.0000	8.437	0	0	0
21/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	687.0000	529.0000	(22.999)	0	0	0
21/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	109.0000	74.0000	(32.110)	0	0	0
21/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	406.0000	273.0000	(32.759)	0	0	0
21/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	114.0000	145.0000	27.193	0	0	0
21/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,015.0000	2,185.0000	8.437	0	0	0
21/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	88.0000	60.0000	(31.818)	0	0	0
21/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	77.0000	53.0000	(31.169)	0	0	0
21/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	264.0000	370.0000	40.152	0	0	0
21/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	731.0000	880.0000	20.383	0	0	0
21/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	820.0000	973.0000	18.659	0	0	0
21/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	221.0000	151.0000	(31.674)	0	0	0
21/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	233.0000	334.0000	43.348	0	0	0
21/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,286.0000	1,450.0000	12.753	0	0	0
21/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,769.0000	1,592.0000	(10.006)	0	0	0
21/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	43.0000	30.0000	(30.233)	0	0	0
21/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,307.0000	3,130.0000	(5.352)	0	0	0
21/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	441.0000	570.0000	29.252	0	0	0
21/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,312.0000	2,135.0000	(7.656)	0	0	0
21/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	865.0000	1,020.0000	17.919	0	0	0
21/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,331.0000	1,156.0000	(13.148)	0	0	0
21/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
21/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
21/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,868.0000	2,038.0000	9.101	0	0	0
21/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,381.0000	1,547.0000	12.020	0	0	0
21/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,695.0000	5,871.0000	3.090	0	0	0
21/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	730.0000	570.0000	(21.918)	0	0	0
21/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,623.0000	1,792.0000	10.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/09/14	14.20	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
21/08/2009	£ / R 2009/09/14	8.80	Call	Currency Future	4,307.0000	4,130.0000	(4.110)	0	0	0
21/08/2009	£ / R 2009/09/14	12.55	Put	Currency Future	87.0000	109.0000	25.287	0	0	0
21/08/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,358.0000	2,530.0000	7.294	0	0	0
21/08/2009	£ / R 2009/09/14	18.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	£ / R 2009/09/14	12.85	Call	Currency Future	406.0000	273.0000	(32.759)	0	0	0
21/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,721.0000	1,890.0000	9.820	0	0	0
21/08/2009	£ / R 2009/09/14	14.45	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
21/08/2009	£ / R 2009/09/14	16.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	£ / R 2009/09/14	12.85	Put	Currency Future	149.0000	193.0000	29.530	0	0	0
21/08/2009	£ / R 2009/09/14	16.80	Put	Currency Future	3,697.0000	3,873.0000	4.761	0	0	0
21/08/2009	£ / R 2009/09/14	10.05	Call	Currency Future	3,058.0000	2,881.0000	(5.788)	0	0	0
21/08/2009	£ / R 2009/09/14	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	12.55	Call	Currency Future	644.0000	489.0000	(24.068)	0	0	0
21/08/2009	£ / R 2009/09/14	11.05	Call	Currency Future	2,064.0000	1,888.0000	(8.527)	0	0	0
21/08/2009	£ / R 2009/09/14	18.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	£ / R 2009/09/14	11.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/08/2009	£ / R 2009/09/14	10.75	Call	Currency Future	2,361.0000	2,184.0000	(7.497)	0	0	0
21/08/2009	£ / R 2009/09/14	12.05	Call	Currency Future	1,093.0000	922.0000	(15.645)	0	0	0
21/08/2009	£ / R 2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	9.75	Call	Currency Future	3,357.0000	3,180.0000	(5.273)	0	0	0
21/08/2009	£ / R 2009/09/14	12.05	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
21/08/2009	£ / R 2009/09/14	10.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	9.05	Call	Currency Future	4,057.0000	3,880.0000	(4.363)	0	0	0
21/08/2009	£ / R 2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/09/14	15.20	Put	Currency Future	2,113.0000	2,283.0000	8.045	0	0	0
21/08/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,379.0000	1,204.0000	(12.690)	0	0	0
21/08/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,555.0000	2,728.0000	6.771	0	0	0
21/08/2009	£ / R 2009/09/14	16.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	£ / R 2009/09/14	15.65	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/08/2009	£ / R 2009/09/14	18.75	Put	Currency Future	5,645.0000	5,821.0000	3.118	0	0	0
21/08/2009	£ / R 2009/09/14	14.80	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
21/08/2009	£ / R 2009/09/14	15.20	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
21/08/2009	£ / R 2009/09/14	16.75	Put	Currency Future	3,647.0000	3,823.0000	4.826	0	0	0
21/08/2009	£ / R 2009/09/14	15.30	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
21/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
21/08/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,357.0000	4,180.0000	(4.062)	0	0	0
21/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	3,946.0000	4,122.0000	4.460	0	0	0
21/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,819.0000	1,989.0000	9.346	0	0	0
21/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,094.0000	6,271.0000	2.904	0	0	0
21/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,003.0000	1,162.0000	15.852	0	0	0
21/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,093.0000	8,270.0000	2.187	0	0	0
21/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	43.0000	30.0000	(30.233)	0	0	0
21/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,157.0000	3,980.0000	(4.258)	0	0	0
21/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	72.0000	50.0000	(30.556)	0	0	0
21/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,660.0000	2,482.0000	(6.692)	0	0	0
21/08/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,143.0000	1,305.0000	14.173	0	0	0
21/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	60.0000	42.0000	(30.000)	0	0	0
21/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,158.0000	2,981.0000	(5.605)	0	0	0
21/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,286.0000	1,450.0000	12.753	0	0	0
21/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,163.0000	1,987.0000	(8.137)	0	0	0
21/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	19.05	Put	Currency Future	5,944.0000	6,121.0000	2.978	0	0	0
21/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,096.0000	4,272.0000	4.297	0	0	0
21/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,671.0000	1,495.0000	(10.533)	0	0	0
21/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	47.0000	55.0000	17.021	0	0	0
21/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,293.0000	8,470.0000	2.134	0	0	0
21/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
21/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,643.0000	7,820.0000	2.316	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
21/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,907.0000	3,730.0000	(4.530)	0	0	0
21/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	21.05	Put	Currency Future	7,943.0000	8,120.0000	2.228	0	0	0
21/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,296.0000	4,472.0000	4.097	0	0	0
21/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,909.0000	2,731.0000	(6.119)	0	0	0
21/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,707.0000	3,530.0000	(4.775)	0	0	0
21/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,916.0000	1,740.0000	(9.186)	0	0	0
21/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,720.0000	1,543.0000	(10.291)	0	0	0
21/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,430.0000	1,596.0000	11.608	0	0	0
21/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	954.0000	785.0000	(17.715)	0	0	0
21/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	774.0000	611.0000	(21.059)	0	0	0
21/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
21/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,346.0000	4,522.0000	4.050	0	0	0
21/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
21/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	67.0000	81.0000	20.896	0	0	0
21/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,049.0000	1,209.0000	15.253	0	0	0
21/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
21/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,657.0000	3,480.0000	(4.840)	0	0	0
21/08/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,190.0000	1,353.0000	13.697	0	0	0
21/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,188.0000	1,014.0000	(14.646)	0	0	0
21/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,344.0000	6,521.0000	2.790	0	0	0
21/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,847.0000	4,022.0000	4.549	0	0	0
21/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,843.0000	8,020.0000	2.257	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,844.0000	6,021.0000	3.029	0	0	0
21/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,343.0000	8,520.0000	2.122	0	0	0
21/08/2009	£ / R	2009/12/14			Currency Future	13.3240	13.1484	(1.318)	13.3300	13.1700	15,266
21/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	841.0000	943.0000	12.128	0	0	0
21/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,433.0000	8,607.0000	2.063	0	0	0
21/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,174.0000	2,318.0000	6.624	0	0	0
21/08/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,539.0000	3,364.0000	(4.945)	0	0	0
21/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/08/2009	£ / R	2009/12/14	12.10	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
21/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	420.0000	479.0000	14.048	0	0	0
21/08/2009	£ / R	2009/12/14	9.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
21/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
21/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	620.0000	513.0000	(17.258)	0	0	0
21/08/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
21/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,985.0000	8,158.0000	2.167	0	0	0
21/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,951.0000	2,775.0000	(5.964)	0	0	0
21/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,786.0000	3,610.0000	(4.649)	0	0	0
21/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,146.0000	2,971.0000	(5.563)	0	0	0
21/08/2009	£ / R	2009/12/14	18.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	496.0000	564.0000	13.710	0	0	0
21/08/2009	£ / R	2009/12/14	15.80	Call	Currency Future	105.0000	84.0000	(20.000)	0	0	0
21/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,802.0000	4,974.0000	3.582	0	0	0
21/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
21/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,347.0000	1,174.0000	(12.843)	0	0	0
21/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,050.0000	5,222.0000	3.406	0	0	0
21/08/2009	£ / R	2009/12/14	12.80	Put	Currency Future	309.0000	356.0000	15.210	0	0	0
21/08/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,293.0000	6,465.0000	2.733	0	0	0
21/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,033.0000	3,857.0000	(4.364)	0	0	0
21/08/2009	£ / R	2009/12/14	12.40	Call	Currency Future	1,097.0000	950.0000	(13.400)	0	0	0
21/08/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,574.0000	3,742.0000	4.701	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	10.30	Call	Currency Future	3,049.0000	2,873.0000	(5.772)	0	0	0
21/08/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,219.0000	2,364.0000	6.534	0	0	0
21/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	31.0000	31.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	9.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/08/2009	£ / R 2009/12/14	15.35	Call	Currency Future	148.0000	116.0000	(21.622)	0	0	0
21/08/2009	£ / R 2009/12/14	11.30	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
21/08/2009	£ / R 2009/12/14	19.30	Put	Currency Future	5,995.0000	6,167.0000	2.869	0	0	0
21/08/2009	£ / R 2009/12/14	15.40	Call	Currency Future	143.0000	112.0000	(21.678)	0	0	0
21/08/2009	£ / R 2009/12/14	17.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
21/08/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	415.0000	341.0000	(17.831)	0	0	0
21/08/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,134.0000	985.0000	(13.139)	0	0	0
21/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,077.0000	1,905.0000	(8.281)	0	0	0
21/08/2009	£ / R 2009/12/14	19.30	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/08/2009	£ / R 2009/12/14	12.40	Put	Currency Future	173.0000	202.0000	16.763	0	0	0
21/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/08/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,474.0000	5,299.0000	(3.197)	0	0	0
21/08/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,581.0000	2,735.0000	5.967	0	0	0
21/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,129.0000	2,272.0000	6.717	0	0	0
21/08/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,982.0000	1,810.0000	(8.678)	0	0	0
21/08/2009	£ / R 2009/12/14	15.90	Call	Currency Future	98.0000	78.0000	(20.408)	0	0	0
21/08/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,804.0000	2,628.0000	(6.277)	0	0	0
21/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	38.0000	38.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	12.80	Call	Currency Future	833.0000	705.0000	(15.366)	0	0	0
21/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	100.0000	102.0000	2.000	0	0	0
21/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,724.0000	5,549.0000	(3.057)	0	0	0
21/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	772.0000	869.0000	12.565	0	0	0
21/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	30.0000	30.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	160.0000	186.0000	16.250	0	0	0
21/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	644.0000	532.0000	(17.391)	0	0	0
21/08/2009	£ / R 2009/12/14	10.35	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/08/2009	£ / R 2009/12/14	17.30	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
21/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/08/2009	£ / R 2009/12/14	15.90	Put	Currency Future	2,674.0000	2,829.0000	5.797	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,230.0000	4,055.0000	(4.137)	0	0	0
21/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
21/08/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,131.0000	3,957.0000	(4.212)	0	0	0
21/08/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,512.0000	2,336.0000	(7.006)	0	0	0
21/08/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,035.0000	8,208.0000	2.153	0	0	0
21/08/2009	£ / R 2009/12/14	12.30	Call	Currency Future	1,176.0000	1,020.0000	(13.265)	0	0	0
21/08/2009	£ / R 2009/12/14	17.90	Put	Currency Future	4,603.0000	4,776.0000	3.758	0	0	0
21/08/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,755.0000	2,579.0000	(6.388)	0	0	0
21/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	913.0000	1,019.0000	11.610	0	0	0
21/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	£ / R 2009/12/14	18.80	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
21/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	153.0000	121.0000	(20.915)	0	0	0
21/08/2009	£ / R 2009/12/14	13.45	Call	Currency Future	514.0000	425.0000	(17.315)	0	0	0
21/08/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,234.0000	8,407.0000	2.101	0	0	0
21/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	£ / R 2009/12/14	9.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	12.30	Put	Currency Future	152.0000	172.0000	13.158	0	0	0
21/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,524.0000	1,351.0000	(11.352)	0	0	0
21/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	387.0000	317.0000	(18.088)	0	0	0
21/08/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,984.0000	3,808.0000	(4.418)	0	0	0
21/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	39.0000	39.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	806.0000	905.0000	12.283	0	0	0
21/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,463.0000	2,288.0000	(7.105)	0	0	0
21/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	496.0000	564.0000	13.710	0	0	0
21/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	462.0000	381.0000	(17.532)	0	0	0
21/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,044.0000	6,217.0000	2.862	0	0	0
21/08/2009	£ / R 2009/12/14	19.20	Put	Currency Future	5,895.0000	6,068.0000	2.935	0	0	0
21/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	950.0000	1,058.0000	11.368	0	0	0
21/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	470.0000	534.0000	13.617	0	0	0
21/08/2009	£ / R 2009/12/14	19.35	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/08/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,011.0000	4,183.0000	4.288	0	0	0
21/08/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,913.0000	4,084.0000	4.370	0	0	0
21/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	446.0000	367.0000	(17.713)	0	0	0
21/08/2009	£ / R 2009/12/14	21.55	Call	Currency Future	8.0000	6.0000	(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
21/08/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,060.0000	4,232.0000	4.236	0	0	0
21/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	12.20	Put	Currency Future	136.0000	144.0000	5.882	0	0	0
21/08/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,843.0000	1,670.0000	(9.387)	0	0	0
21/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	877.0000	981.0000	11.859	0	0	0
21/08/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,000.0000	2,824.0000	(5.867)	0	0	0
21/08/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,025.0000	4,850.0000	(3.483)	0	0	0
21/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,568.0000	1,396.0000	(10.969)	0	0	0
21/08/2009	£ / R	2009/12/14	9.90	Call	Currency Future	3,441.0000	3,265.0000	(5.115)	0	0	0
21/08/2009	£ / R	2009/12/14	17.20	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
21/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	640.0000	727.0000	13.594	0	0	0
21/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,243.0000	6,415.0000	2.755	0	0	0
21/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	620.0000	513.0000	(17.258)	0	0	0
21/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	430.0000	354.0000	(17.674)	0	0	0
21/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
21/08/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,497.0000	5,670.0000	3.147	0	0	0
21/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	94.0000	97.0000	3.191	0	0	0
21/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/08/2009	£ / R	2009/12/14	9.90	Put	Currency Future	17.0000	17.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,257.0000	4,429.0000	4.040	0	0	0
21/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,442.0000	6,614.0000	2.670	0	0	0
21/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	668.0000	554.0000	(17.066)	0	0	0
21/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,029.0000	1,857.0000	(8.477)	0	0	0
21/08/2009	£ / R	2009/12/14	20.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,934.0000	3,758.0000	(4.474)	0	0	0
21/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	993.0000	852.0000	(14.199)	0	0	0
21/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/08/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,795.0000	5,968.0000	2.985	0	0	0
21/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,455.0000	4,627.0000	3.861	0	0	0
21/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,391.0000	1,218.0000	(12.437)	0	0	0
21/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	444.0000	506.0000	13.964	0	0	0
21/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	55.0000	59.0000	7.273	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,989.0000	7,162.0000	2.475	0	0	0
21/08/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,627.0000	2,782.0000	5.900	0	0	0
21/08/2009	£ / R 2009/12/14	17.40	Put	Currency Future	4,109.0000	4,281.0000	4.186	0	0	0
21/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	£ / R 2009/12/14	12.55	Put	Currency Future	219.0000	254.0000	15.982	0	0	0
21/08/2009	£ / R 2009/12/14	19.25	Put	Currency Future	5,945.0000	6,117.0000	2.893	0	0	0
21/08/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,816.0000	3,986.0000	4.455	0	0	0
21/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	496.0000	410.0000	(17.339)	0	0	0
21/08/2009	£ / R 2009/12/14	12.05	Put	Currency Future	117.0000	119.0000	1.709	0	0	0
21/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	401.0000	329.0000	(17.955)	0	0	0
21/08/2009	£ / R 2009/12/14	17.35	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
21/08/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,490.0000	3,314.0000	(5.043)	0	0	0
21/08/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,085.0000	8,258.0000	2.140	0	0	0
21/08/2009	£ / R 2009/12/14	19.90	Put	Currency Future	6,591.0000	6,764.0000	2.625	0	0	0
21/08/2009	£ / R 2009/12/14	13.05	Call	Currency Future	694.0000	577.0000	(16.859)	0	0	0
21/08/2009	£ / R 2009/12/14	15.55	Call	Currency Future	127.0000	100.0000	(21.260)	0	0	0
21/08/2009	£ / R 2009/12/14	21.25	Put	Currency Future	7,935.0000	8,109.0000	2.193	0	0	0
21/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	672.0000	761.0000	13.244	0	0	0
21/08/2009	£ / R 2009/12/14	11.05	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
21/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	578.0000	660.0000	14.187	0	0	0
21/08/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,554.0000	4,726.0000	3.777	0	0	0
21/08/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,094.0000	6,266.0000	2.822	0	0	0
21/08/2009	£ / R 2009/12/14	21.20	Put	Currency Future	7,885.0000	8,059.0000	2.207	0	0	0
21/08/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,353.0000	2,502.0000	6.332	0	0	0
21/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	462.0000	381.0000	(17.532)	0	0	0
21/08/2009	£ / R 2009/12/14	17.25	Put	Currency Future	3,962.0000	4,133.0000	4.316	0	0	0
21/08/2009	£ / R 2009/12/14	19.75	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/08/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,318.0000	2,143.0000	(7.550)	0	0	0
21/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	387.0000	317.0000	(18.088)	0	0	0
21/08/2009	£ / R 2009/12/14	18.10	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
21/08/2009	£ / R 2009/12/14	17.85	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/08/2009	£ / R 2009/12/14	17.55	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
21/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	738.0000	832.0000	12.737	0	0	0
21/08/2009	£ / R 2009/12/14	21.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	£ / R 2009/12/14	10.05	Put	Currency Future	19.0000	20.0000	5.263	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	775.0000	651.0000	(16.000)	0	0	0
21/08/2009	£ / R 2009/12/14	21.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,284.0000	8,457.0000	2.088	0	0	0
21/08/2009	£ / R 2009/12/14	21.90	Put	Currency Future	8,582.0000	8,756.0000	2.027	0	0	0
21/08/2009	£ / R 2009/12/14	19.55	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/08/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,399.0000	2,548.0000	6.211	0	0	0
21/08/2009	£ / R 2009/12/14	17.25	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
21/08/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,786.0000	7,959.0000	2.222	0	0	0
21/08/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,541.0000	6,714.0000	2.645	0	0	0
21/08/2009	£ / R 2009/12/14	9.05	Call	Currency Future	4,279.0000	4,105.0000	(4.066)	0	0	0
21/08/2009	£ / R 2009/12/14	19.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,025.0000	1,137.0000	10.927	0	0	0
21/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	470.0000	534.0000	13.617	0	0	0
21/08/2009	£ / R 2009/12/14	15.60	Call	Currency Future	123.0000	97.0000	(21.138)	0	0	0
21/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	913.0000	1,019.0000	11.610	0	0	0
21/08/2009	£ / R 2009/12/14	15.25	Call	Currency Future	157.0000	125.0000	(20.382)	0	0	0
21/08/2009	£ / R 2009/12/14	17.10	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
21/08/2009	£ / R 2009/12/14	9.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,038.0000	2,182.0000	7.066	0	0	0
21/08/2009	£ / R 2009/12/14	11.10	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
21/08/2009	£ / R 2009/12/14	10.05	Call	Currency Future	3,293.0000	3,118.0000	(5.314)	0	0	0
21/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	496.0000	410.0000	(17.339)	0	0	0
21/08/2009	£ / R 2009/12/14	15.20	Call	Currency Future	162.0000	130.0000	(19.753)	0	0	0
21/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	374.0000	306.0000	(18.182)	0	0	0
21/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	772.0000	869.0000	12.565	0	0	0
21/08/2009	£ / R 2009/12/14	11.25	Call	Currency Future	2,125.0000	1,952.0000	(8.141)	0	0	0
21/08/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,270.0000	2,095.0000	(7.709)	0	0	0
21/08/2009	£ / R 2009/12/14	12.50	Put	Currency Future	203.0000	236.0000	16.256	0	0	0
21/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	177.0000	143.0000	(19.209)	0	0	0
21/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	462.0000	381.0000	(17.532)	0	0	0
21/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	644.0000	532.0000	(17.391)	0	0	0
21/08/2009	£ / R 2009/12/14	21.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,948.0000	2,091.0000	7.341	0	0	0
21/08/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,083.0000	2,227.0000	6.913	0	0	0
21/08/2009	£ / R 2009/12/14	15.50	Call	Currency Future	132.0000	104.0000	(21.212)	0	0	0
21/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,903.0000	2,045.0000	7.462	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	672.0000	761.0000	13.244	0	0	0
21/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	349.0000	285.0000	(18.338)	0	0	0
21/08/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,483.0000	8,656.0000	2.039	0	0	0
21/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	396.0000	453.0000	14.394	0	0	0
21/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
21/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
21/08/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,589.0000	3,413.0000	(4.904)	0	0	0
21/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	806.0000	905.0000	12.283	0	0	0
21/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,063.0000	1,177.0000	10.724	0	0	0
21/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,334.0000	3,499.0000	4.949	0	0	0
21/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,858.0000	1,999.0000	7.589	0	0	0
21/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	720.0000	601.0000	(16.528)	0	0	0
21/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	144.0000	158.0000	9.722	0	0	0
21/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,889.0000	1,717.0000	(9.105)	0	0	0
21/08/2009	£ / R	2009/12/14	9.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,768.0000	3,937.0000	4.485	0	0	0
21/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,306.0000	4,479.0000	4.018	0	0	0
21/08/2009	£ / R	2009/12/14	15.10	Call	Currency Future	172.0000	139.0000	(19.186)	0	0	0
21/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	1,218.0000	1,056.0000	(13.300)	0	0	0
21/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	29.0000	29.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	337.0000	275.0000	(18.398)	0	0	0
21/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	446.0000	367.0000	(17.713)	0	0	0
21/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,835.0000	3,660.0000	(4.563)	0	0	0
21/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,535.0000	2,688.0000	6.036	0	0	0
21/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	841.0000	943.0000	12.128	0	0	0
21/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	738.0000	832.0000	12.737	0	0	0
21/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	109.0000	87.0000	(20.183)	0	0	0
21/08/2009	£ / R	2009/12/14	16.60	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
21/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	608.0000	693.0000	13.980	0	0	0
21/08/2009	£ / R	2009/12/14	10.25	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
21/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,853.0000	2,677.0000	(6.169)	0	0	0
21/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	85.0000	88.0000	3.529	0	0	0
21/08/2009	£ / R	2009/12/14	17.05	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	415.0000	341.0000	(17.831)	0	0	0
21/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	351.0000	403.0000	14.815	0	0	0
21/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,532.0000	8,706.0000	2.039	0	0	0
21/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
21/08/2009	£ / R	2009/12/14	14.30	Call	Currency Future	285.0000	232.0000	(18.596)	0	0	0
21/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,260.0000	1,093.0000	(13.254)	0	0	0
21/08/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,181.0000	1,300.0000	10.076	0	0	0
21/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
21/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,244.0000	3,069.0000	(5.395)	0	0	0
21/08/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,308.0000	2,456.0000	6.412	0	0	0
21/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,659.0000	1,486.0000	(10.428)	0	0	0
21/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	101.0000	81.0000	(19.802)	0	0	0
21/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	479.0000	395.0000	(17.537)	0	0	0
21/08/2009	£ / R	2009/12/14	17.50	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
21/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,736.0000	7,909.0000	2.236	0	0	0
21/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	895.0000	761.0000	(14.972)	0	0	0
21/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	738.0000	832.0000	12.737	0	0	0
21/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,195.0000	3,020.0000	(5.477)	0	0	0
21/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,027.0000	884.0000	(13.924)	0	0	0
21/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,609.0000	2,433.0000	(6.746)	0	0	0
21/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	552.0000	458.0000	(17.029)	0	0	0
21/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	235.0000	272.0000	15.745	0	0	0
21/08/2009	£ / R	2009/12/14	9.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	337.0000	275.0000	(18.398)	0	0	0
21/08/2009	£ / R	2009/12/14	15.00	Call	Currency Future	182.0000	148.0000	(18.681)	0	0	0
21/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,181.0000	4,006.0000	(4.186)	0	0	0
21/08/2009	£ / R	2009/12/14	19.50	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	35.0000	35.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,737.0000	3,561.0000	(4.710)	0	0	0
21/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,063.0000	1,177.0000	10.724	0	0	0
21/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	305.0000	248.0000	(18.689)	0	0	0
21/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/08/2009	£ / R	2009/12/14	12.95	Put	Currency Future	373.0000	428.0000	14.745	0	0	0
21/08/2009	£ / R	2009/12/14	19.05	Put	Currency Future	5,746.0000	5,918.0000	2.993	0	0	0
21/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	250.0000	202.0000	(19.200)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	326.0000	266.0000	(18.405)	0	0	0
21/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	532.0000	441.0000	(17.105)	0	0	0
21/08/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,173.0000	1,999.0000	(8.007)	0	0	0
21/08/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,208.0000	4,380.0000	4.087	0	0	0
21/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	234.0000	190.0000	(18.803)	0	0	0
21/08/2009	£ / R 2009/12/14	19.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
21/08/2009	£ / R 2009/12/14	13.40	Put	Currency Future	608.0000	693.0000	13.980	0	0	0
21/08/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,426.0000	1,554.0000	8.976	0	0	0
21/08/2009	£ / R 2009/12/14	12.90	Put	Currency Future	351.0000	403.0000	14.815	0	0	0
21/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	72.0000	76.0000	5.556	0	0	0
21/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	705.0000	797.0000	13.050	0	0	0
21/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,102.0000	1,217.0000	10.436	0	0	0
21/08/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,405.0000	4,578.0000	3.927	0	0	0
21/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	£ / R 2009/12/14	13.70	Call	Currency Future	430.0000	354.0000	(17.674)	0	0	0
21/08/2009	£ / R 2009/12/14	17.70	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,552.0000	1,685.0000	8.570	0	0	0
21/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	775.0000	651.0000	(16.000)	0	0	0
21/08/2009	£ / R 2009/12/14	11.60	Call	Currency Future	1,796.0000	1,624.0000	(9.577)	0	0	0
21/08/2009	£ / R 2009/12/14	19.70	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	213.0000	172.0000	(19.249)	0	0	0
21/08/2009	£ / R 2009/12/14	12.95	Call	Currency Future	747.0000	626.0000	(16.198)	0	0	0
21/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	532.0000	441.0000	(17.105)	0	0	0
21/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,261.0000	1,383.0000	9.675	0	0	0
21/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,491.0000	6,664.0000	2.665	0	0	0
21/08/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,682.0000	1,819.0000	8.145	0	0	0
21/08/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,184.0000	8,358.0000	2.126	0	0	0
21/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,639.0000	1,774.0000	8.237	0	0	0
21/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	913.0000	1,019.0000	11.610	0	0	0
21/08/2009	£ / R 2009/12/14	14.85	Call	Currency Future	200.0000	162.0000	(19.000)	0	0	0
21/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,102.0000	1,217.0000	10.436	0	0	0
21/08/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,193.0000	6,366.0000	2.793	0	0	0
21/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,392.0000	6,565.0000	2.707	0	0	0
21/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	226.0000	184.0000	(18.584)	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
21/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	387.0000	317.0000	(18.088)	0	0	0
21/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	668.0000	554.0000	(17.066)	0	0	0
21/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,726.0000	1,863.0000	7.937	0	0	0
21/08/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,595.0000	1,729.0000	8.401	0	0	0
21/08/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,383.0000	8,557.0000	2.076	0	0	0
21/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	444.0000	506.0000	13.964	0	0	0
21/08/2009	£ / R	2009/12/14	21.50	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,490.0000	2,642.0000	6.104	0	0	0
21/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	242.0000	196.0000	(19.008)	0	0	0
21/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,301.0000	1,425.0000	9.531	0	0	0
21/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	987.0000	1,097.0000	11.145	0	0	0
21/08/2009	£ / R	2009/12/14	11.70	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
21/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,510.0000	1,641.0000	8.675	0	0	0
21/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,144.0000	6,316.0000	2.799	0	0	0
21/08/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,658.0000	2,482.0000	(6.622)	0	0	0
21/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	315.0000	257.0000	(18.413)	0	0	0
21/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	514.0000	425.0000	(17.315)	0	0	0
21/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	114.0000	90.0000	(21.053)	0	0	0
21/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,141.0000	1,258.0000	10.254	0	0	0
21/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	275.0000	224.0000	(18.545)	0	0	0
21/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	167.0000	135.0000	(19.162)	0	0	0
21/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,134.0000	8,308.0000	2.139	0	0	0
21/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	194.0000	157.0000	(19.072)	0	0	0
21/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,705.0000	1,532.0000	(10.147)	0	0	0
21/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,993.0000	2,137.0000	7.225	0	0	0
21/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	361.0000	295.0000	(18.283)	0	0	0
21/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,770.0000	1,908.0000	7.797	0	0	0
21/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	361.0000	295.0000	(18.283)	0	0	0
21/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	34.0000	34.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,468.0000	1,598.0000	8.856	0	0	0
21/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,770.0000	1,908.0000	7.797	0	0	0
21/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	640.0000	727.0000	13.594	0	0	0
21/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	188.0000	152.0000	(19.149)	0	0	0
21/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	959.0000	821.0000	(14.390)	0	0	0
21/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	326.0000	266.0000	(18.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	266.0000	216.0000	(18.797)	0	0	0
21/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,468.0000	1,598.0000	8.856	0	0	0
21/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,158.0000	4,331.0000	4.161	0	0	0
21/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,552.0000	1,685.0000	8.570	0	0	0
21/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	574.0000	476.0000	(17.073)	0	0	0
21/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	226.0000	184.0000	(18.584)	0	0	0
21/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	271.0000	313.0000	15.498	0	0	0
21/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	374.0000	306.0000	(18.182)	0	0	0
21/08/2009	£ / R	2009/12/14	12.75	Put	Currency Future	290.0000	334.0000	15.172	0	0	0
21/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	206.0000	167.0000	(18.932)	0	0	0
21/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	550.0000	627.0000	14.000	0	0	0
21/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,560.0000	2,385.0000	(6.836)	0	0	0
21/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	522.0000	595.0000	13.985	0	0	0
21/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	950.0000	1,058.0000	11.368	0	0	0
21/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	177.0000	143.0000	(19.209)	0	0	0
21/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	596.0000	494.0000	(17.114)	0	0	0
21/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,510.0000	1,641.0000	8.675	0	0	0
21/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,342.0000	1,468.0000	9.389	0	0	0
21/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	234.0000	190.0000	(18.803)	0	0	0
21/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	987.0000	1,097.0000	11.145	0	0	0
21/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	90.0000	92.0000	2.222	0	0	0
21/08/2009	£ / R	2009/12/14	14.70	Call	Currency Future	219.0000	178.0000	(18.721)	0	0	0
21/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	315.0000	257.0000	(18.413)	0	0	0
21/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	36.0000	36.0000	-	0	0	0
21/08/2009	£ / R	2009/12/14	12.85	Put	Currency Future	330.0000	379.0000	14.848	0	0	0
21/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	275.0000	224.0000	(18.545)	0	0	0
21/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,903.0000	2,045.0000	7.462	0	0	0
21/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,614.0000	1,441.0000	(10.719)	0	0	0
21/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,141.0000	1,258.0000	10.254	0	0	0
21/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/08/2009	£ / R	2009/12/14	12.85	Call	Currency Future	804.0000	678.0000	(15.672)	0	0	0
21/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,814.0000	1,954.0000	7.718	0	0	0
21/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,504.0000	4,677.0000	3.841	0	0	0
21/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	864.0000	732.0000	(15.278)	0	0	0
21/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,384.0000	1,511.0000	9.176	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	194.0000	157.0000	(19.072)	0	0	0
21/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	3,098.0000	2,922.0000	(5.681)	0	0	0
21/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	242.0000	196.0000	(19.008)	0	0	0
21/08/2009	£ / R 2009/12/14	9.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/08/2009	£ / R 2009/12/14	9.25	Call	Currency Future	4,082.0000	3,907.0000	(4.287)	0	0	0
21/08/2009	£ / R 2009/12/14	21.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	578.0000	660.0000	14.187	0	0	0
21/08/2009	£ / R 2009/12/14	13.35	Call	Currency Future	552.0000	458.0000	(17.029)	0	0	0
21/08/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,686.0000	7,860.0000	2.264	0	0	0
21/08/2009	£ / R 2009/12/14	17.45	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	£ / R 2009/12/14	9.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/08/2009	£ / R 2009/12/14	15.45	Call	Currency Future	137.0000	108.0000	(21.168)	0	0	0
21/08/2009	£ / R 2009/12/14	9.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	17.00	Put	Currency Future	3,719.0000	3,888.0000	4.544	0	0	0
21/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	167.0000	135.0000	(19.162)	0	0	0
21/08/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,638.0000	3,462.0000	(4.838)	0	0	0
21/08/2009	£ / R 2009/12/14	19.00	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
21/08/2009	£ / R 2009/12/14	12.15	Put	Currency Future	129.0000	132.0000	2.326	0	0	0
21/08/2009	£ / R 2009/12/14	19.65	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/08/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,696.0000	5,869.0000	3.037	0	0	0
21/08/2009	£ / R 2009/12/14	12.15	Call	Currency Future	1,303.0000	1,131.0000	(13.200)	0	0	0
21/08/2009	£ / R 2009/12/14	21.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
21/08/2009	£ / R 2009/12/14	11.15	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
21/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,329.0000	4,154.0000	(4.043)	0	0	0
21/08/2009	£ / R 2009/12/14	11.15	Call	Currency Future	2,221.0000	2,047.0000	(7.834)	0	0	0
21/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	111.0000	113.0000	1.802	0	0	0
21/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,993.0000	2,137.0000	7.225	0	0	0
21/08/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,333.0000	8,507.0000	2.088	0	0	0
21/08/2009	£ / R 2009/12/14	11.00	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
21/08/2009	£ / R 2009/12/14	17.15	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/08/2009	£ / R 2009/12/14	14.45	Call	Currency Future	258.0000	209.0000	(18.992)	0	0	0
21/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,343.0000	3,167.0000	(5.265)	0	0	0
21/08/2009	£ / R 2009/12/14	17.15	Put	Currency Future	3,865.0000	4,035.0000	4.398	0	0	0
21/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	19.0000	19.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2009/12/14	19.15	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	326.0000	266.0000	(18.405)	0	0	0
21/08/2009	£ / R 2009/12/14	11.00	Call	Currency Future	2,366.0000	2,191.0000	(7.396)	0	0	0
21/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,342.0000	1,468.0000	9.389	0	0	0
21/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,435.0000	1,262.0000	(12.056)	0	0	0
21/08/2009	£ / R 2009/12/14	21.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	£ / R 2009/12/14	19.15	Put	Currency Future	5,845.0000	6,018.0000	2.960	0	0	0
21/08/2009	£ / R 2009/12/14	21.15	Put	Currency Future	7,836.0000	8,009.0000	2.208	0	0	0
21/08/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,263.0000	2,410.0000	6.496	0	0	0
21/08/2009	£ / R 2009/12/14	14.25	Call	Currency Future	294.0000	240.0000	(18.367)	0	0	0
21/08/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,220.0000	1,341.0000	9.918	0	0	0
21/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,885.0000	3,709.0000	(4.530)	0	0	0
21/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,902.0000	2,726.0000	(6.065)	0	0	0
21/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,301.0000	1,425.0000	9.531	0	0	0
21/08/2009	£ / R 2009/12/14	12.45	Put	Currency Future	188.0000	218.0000	15.957	0	0	0
21/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	927.0000	791.0000	(14.671)	0	0	0
21/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,102.0000	1,217.0000	10.436	0	0	0
21/08/2009	£ / R 2009/12/14	12.45	Call	Currency Future	1,062.0000	917.0000	(13.653)	0	0	0
21/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	253.0000	292.0000	15.415	0	0	0
21/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	266.0000	216.0000	(18.797)	0	0	0
21/08/2009	£ / R 2009/12/14	11.45	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
21/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	118.0000	93.0000	(21.186)	0	0	0
21/08/2009	£ / R 2009/12/14	9.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,444.0000	2,595.0000	6.178	0	0	0
21/08/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,936.0000	1,764.0000	(8.884)	0	0	0
21/08/2009	£ / R 2009/12/14	17.65	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
21/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	76.0000	80.0000	5.263	0	0	0
21/08/2009	£ / R 2009/12/14	10.45	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/08/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,356.0000	4,528.0000	3.949	0	0	0
21/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,750.0000	1,578.0000	(9.829)	0	0	0
21/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,342.0000	6,515.0000	2.728	0	0	0
21/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,706.0000	2,531.0000	(6.467)	0	0	0
21/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	32.0000	32.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,687.0000	3,511.0000	(4.774)	0	0	0
21/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,025.0000	1,137.0000	10.927	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	349.0000	285.0000	(18.338)	0	0	0
21/08/2009	£ / R	2010/03/15			Currency Future	13.5345	13.3561	(1.318)	13.5100	13.5100	62
21/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,165.0000	1,992.0000	(7.991)	0	0	0
21/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,105.0000	2,237.0000	6.271	0	0	0
21/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	876.0000	765.0000	(12.671)	0	0	0
21/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,572.0000	3,393.0000	(5.011)	0	0	0
21/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
21/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,400.0000	4,224.0000	(4.000)	0	0	0
21/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	340.0000	293.0000	(13.824)	0	0	0
21/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,302.0000	4,127.0000	(4.068)	0	0	0
21/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
21/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
21/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	600.0000	520.0000	(13.333)	0	0	0
21/08/2009	£ / R	2010/03/15	14.00	Call	Currency Future	615.0000	533.0000	(13.333)	0	0	0
21/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	219.0000	186.0000	(15.068)	0	0	0
21/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
21/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,534.0000	8,709.0000	2.051	0	0	0
21/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,652.0000	6,822.0000	2.556	0	0	0
21/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
21/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,607.0000	1,725.0000	7.343	0	0	0
21/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,080.0000	1,177.0000	8.981	0	0	0
21/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,985.0000	3,130.0000	4.858	0	0	0
21/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
21/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,633.0000	8,808.0000	2.027	0	0	0
21/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	103.0000	81.0000	(21.359)	0	0	0
21/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,134.0000	2,955.0000	(5.712)	0	0	0
21/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	442.0000	381.0000	(13.801)	0	0	11,630
21/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,298.0000	1,404.0000	8.166	0	0	0
21/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,358.0000	2,176.0000	(7.718)	0	0	0
21/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	642.0000	708.0000	10.280	0	0	0
21/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
21/08/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,569.0000	4,725.0000	3.414	0	0	0
21/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	697.0000	768.0000	10.187	0	0	0
21/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,911.0000	4,067.0000	3.989	0	0	0

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21/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,328.0000	3,150.0000	(5.349)	0	0	0
21/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,357.0000	1,210.0000	(10.833)	0	0	0
21/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,115.0000	1,214.0000	8.879	0	0	0
21/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
21/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	810.0000	706.0000	(12.840)	0	0	0
21/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	95.0000	74.0000	(22.105)	0	0	0
21/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
21/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	319.0000	274.0000	(14.107)	0	0	0
21/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
21/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
21/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
21/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	725.0000	800.0000	10.345	0	0	0
21/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,079.0000	952.0000	(11.770)	0	0	11,630
21/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,502.0000	1,347.0000	(10.320)	0	0	0
21/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
21/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,485.0000	8,659.0000	2.051	0	0	0
21/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	137.0000	113.0000	(17.518)	0	0	0
21/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	831.0000	725.0000	(12.756)	0	0	0
21/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	572.0000	495.0000	(13.462)	0	0	0
21/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,454.0000	6,623.0000	2.619	0	0	0
21/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	532.0000	460.0000	(13.534)	0	0	0
21/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,767.0000	5,931.0000	2.844	0	0	0
21/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,616.0000	1,459.0000	(9.715)	0	0	0
21/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,503.0000	6,673.0000	2.614	0	0	0
21/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,235.0000	2,368.0000	5.951	0	0	0
21/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	444.0000	496.0000	11.712	0	0	0
21/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,187.0000	1,289.0000	8.593	0	0	0
21/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,435.0000	8,610.0000	2.075	0	0	0
21/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
21/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	52.0000	37.0000	(28.846)	0	0	0
21/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	181.0000	203.0000	12.155	0	0	0
21/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	250.0000	212.0000	(15.200)	0	0	0
21/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,109.0000	3,932.0000	(4.308)	0	0	0
21/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	15.0000	18.0000	20.000	0	0	0

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21/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,465.0000	1,311.0000	(10.512)	0	0	0
21/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,864.0000	4,019.0000	4.011	0	0	0
21/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
21/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,711.0000	4,868.0000	3.333	0	0	0
21/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,715.0000	2,856.0000	5.193	0	0	0
21/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	273.0000	304.0000	11.355	0	0	0
21/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,551.0000	2,370.0000	(7.095)	0	0	0
21/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	148.0000	125.0000	(15.541)	0	0	0
21/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,503.0000	2,322.0000	(7.231)	0	0	0
21/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	1,025.0000	901.0000	(12.098)	0	0	0
21/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
21/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,062.0000	2,193.0000	6.353	0	0	0
21/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,109.0000	6,276.0000	2.734	0	0	0
21/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
21/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	490.0000	545.0000	11.224	0	0	0
21/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,306.0000	6,474.0000	2.664	0	0	0
21/08/2009	£ / R	2010/03/15	14.10	Call	Currency Future	586.0000	508.0000	(13.311)	0	0	0
21/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,742.0000	7,917.0000	2.260	0	0	0
21/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,553.0000	6,723.0000	2.594	0	0	0
21/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,474.0000	3,296.0000	(5.124)	0	0	0
21/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	37.0000	37.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	878.0000	964.0000	9.795	0	0	0
21/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,655.0000	1,497.0000	(9.547)	0	0	0
21/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,089.0000	8,263.0000	2.151	0	0	0
21/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	973.0000	853.0000	(12.333)	0	0	0
21/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,602.0000	6,772.0000	2.575	0	0	0
21/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,599.0000	2,418.0000	(6.964)	0	0	0
21/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,287.0000	8,461.0000	2.100	0	0	0
21/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	347.0000	300.0000	(13.545)	0	0	0
21/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,616.0000	4,772.0000	3.380	0	0	0
21/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	538.0000	597.0000	10.967	0	0	0
21/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	754.0000	832.0000	10.345	0	0	0
21/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	977.0000	1,069.0000	9.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	217.0000	241.0000	11.060	0	0	0
21/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	713.0000	621.0000	(12.903)	0	0	0
21/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,804.0000	2,947.0000	5.100	0	0	0
21/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,583.0000	8,758.0000	2.039	0	0	0
21/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
21/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	789.0000	688.0000	(12.801)	0	0	0
21/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	239.0000	203.0000	(15.063)	0	0	0
21/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	160.0000	180.0000	12.500	0	0	0
21/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,694.0000	1,536.0000	(9.327)	0	0	0
21/08/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,151.0000	1,251.0000	8.688	0	0	0
21/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
21/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
21/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	662.0000	575.0000	(13.142)	0	0	0
21/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	230.0000	255.0000	10.870	0	0	0
21/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
21/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	41.0000	31.0000	(24.390)	0	0	0
21/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,257.0000	6,425.0000	2.685	0	0	0
21/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
21/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,577.0000	1,421.0000	(9.892)	0	0	0
21/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	589.0000	652.0000	10.696	0	0	0
21/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,237.0000	8,412.0000	2.125	0	0	0
21/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,059.0000	6,226.0000	2.756	0	0	0
21/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	193.0000	215.0000	11.399	0	0	0
21/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	669.0000	738.0000	10.314	0	0	0
21/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	630.0000	547.0000	(13.175)	0	0	0
21/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,040.0000	8,214.0000	2.164	0	0	0
21/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	948.0000	830.0000	(12.447)	0	0	0
21/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
21/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	234.0000	198.0000	(15.385)	0	0	0
21/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	563.0000	624.0000	10.835	0	0	0
21/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
21/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	646.0000	561.0000	(13.158)	0	0	0
21/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,454.0000	2,273.0000	(7.376)	0	0	0
21/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
21/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	854.0000	744.0000	(12.881)	0	0	0
21/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,011.0000	1,105.0000	9.298	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	98.0000	76.0000	(22.449)	0	0	0
21/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	41.0000	41.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,053.0000	4,207.0000	3.800	0	0	0
21/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	923.0000	808.0000	(12.459)	0	0	0
21/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,280.0000	3,101.0000	(5.457)	0	0	0
21/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	140.0000	159.0000	13.571	0	0	0
21/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,962.0000	6,127.0000	2.768	0	0	0
21/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	900.0000	786.0000	(12.667)	0	0	0
21/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	846.0000	931.0000	10.047	0	0	0
21/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
21/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	404.0000	349.0000	(13.614)	0	0	0
21/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,941.0000	8,115.0000	2.191	0	0	0
21/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	615.0000	680.0000	10.569	0	0	0
21/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	731.0000	637.0000	(12.859)	0	0	0
21/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,254.0000	4,079.0000	(4.114)	0	0	0
21/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,775.0000	1,615.0000	(9.014)	0	0	0
21/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
21/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	45.0000	45.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,696.0000	2,516.0000	(6.677)	0	0	0
21/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,310.0000	2,128.0000	(7.879)	0	0	0
21/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,426.0000	3,247.0000	(5.225)	0	0	0
21/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
21/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,849.0000	2,992.0000	5.019	0	0	0
21/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	7,990.0000	8,164.0000	2.178	0	0	0
21/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
21/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,429.0000	1,275.0000	(10.777)	0	0	0
21/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
21/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,377.0000	3,198.0000	(5.301)	0	0	0
21/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	998.0000	877.0000	(12.124)	0	0	0
21/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
21/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,648.0000	2,467.0000	(6.835)	0	0	0
21/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	944.0000	1,034.0000	9.534	0	0	0
21/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/08/2009	£ / R	2010/03/15	13.60	Call	Currency Future	749.0000	653.0000	(12.817)	0	0	0
21/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	42.0000	42.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	36.0000	36.0000	-	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
21/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	678.0000	590.0000	(12.979)	0	0	0
21/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,816.0000	5,979.0000	2.803	0	0	0
21/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,406.0000	2,225.0000	(7.523)	0	0	0
21/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	244.0000	207.0000	(15.164)	0	0	0
21/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,670.0000	3,491.0000	(4.877)	0	0	0
21/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	150.0000	169.0000	12.667	0	0	0
21/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	71.0000	69.0000	(2.817)	0	0	0
21/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,760.0000	2,901.0000	5.109	0	0	0
21/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	35.0000	35.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,052.0000	926.0000	(11.977)	0	0	0
21/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
21/08/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,792.0000	7,966.0000	2.233	0	0	0
21/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,539.0000	1,384.0000	(10.071)	0	0	0
21/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	101.0000	78.0000	(22.772)	0	0	0
21/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	395.0000	341.0000	(13.671)	0	0	0
21/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
21/08/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,941.0000	1,778.0000	(8.398)	0	0	0
21/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,158.0000	6,326.0000	2.728	0	0	0
21/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,045.0000	1,141.0000	9.187	0	0	0
21/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
21/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	170.0000	191.0000	12.353	0	0	0
21/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,734.0000	1,575.0000	(9.170)	0	0	0
21/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	115.0000	92.0000	(20.000)	0	0	0
21/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
21/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,351.0000	4,175.0000	(4.045)	0	0	0
21/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
21/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,621.0000	3,442.0000	(4.943)	0	0	0
21/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,011.0000	6,177.0000	2.762	0	0	0
21/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,381.0000	4,535.0000	3.515	0	0	0
21/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	815.0000	897.0000	10.061	0	0	0
21/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	514.0000	571.0000	11.089	0	0	0
21/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	293.0000	249.0000	(15.017)	0	0	0
21/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	768.0000	670.0000	(12.760)	0	0	0
21/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,443.0000	3,594.0000	4.386	0	0	0
21/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,475.0000	4,630.0000	3.464	0	0	0
21/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,334.0000	4,488.0000	3.553	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2010/03/15	13.55	Put	Currency Future	784.0000	864.0000	10.204	0	0	0
21/08/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,688.0000	1,808.0000	7.109	0	0	0
21/08/2009	£ / R 2010/03/15	10.35	Call	Currency Future	3,231.0000	3,053.0000	(5.509)	0	0	0
21/08/2009	£ / R 2010/03/15	18.10	Put	Currency Future	4,663.0000	4,820.0000	3.367	0	0	0
21/08/2009	£ / R 2010/03/15	14.95	Put	Currency Future	1,810.0000	1,935.0000	6.906	0	0	0
21/08/2009	£ / R 2010/03/15	17.75	Call	Currency Future	119.0000	94.0000	(21.008)	0	0	0
21/08/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,539.0000	2,676.0000	5.396	0	0	0
21/08/2009	£ / R 2010/03/15	10.35	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
21/08/2009	£ / R 2010/03/15	21.35	Put	Currency Future	7,841.0000	8,016.0000	2.232	0	0	0
21/08/2009	£ / R 2010/03/15	10.05	Call	Currency Future	3,523.0000	3,344.0000	(5.081)	0	0	0
21/08/2009	£ / R 2010/03/15	13.70	Call	Currency Future	713.0000	621.0000	(12.903)	0	0	0
21/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	878.0000	964.0000	9.795	0	0	0
21/08/2009	£ / R 2010/03/15	21.65	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
21/08/2009	£ / R 2010/03/15	17.90	Call	Currency Future	109.0000	86.0000	(21.101)	0	0	0
21/08/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,408.0000	2,543.0000	5.606	0	0	0
21/08/2009	£ / R 2010/03/15	21.90	Put	Currency Future	8,386.0000	8,560.0000	2.075	0	0	0
21/08/2009	£ / R 2010/03/15	12.20	Put	Currency Future	205.0000	228.0000	11.220	0	0	0
21/08/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,536.0000	3,688.0000	4.299	0	0	0
21/08/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,241.0000	4,394.0000	3.608	0	0	0
21/08/2009	£ / R 2010/03/15	11.35	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
21/08/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,304.0000	3,454.0000	4.540	0	0	0
21/08/2009	£ / R 2010/03/15	15.20	Call	Currency Future	354.0000	306.0000	(13.559)	0	0	0
21/08/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,627.0000	2,766.0000	5.291	0	0	0
21/08/2009	£ / R 2010/03/15	16.65	Call	Currency Future	189.0000	160.0000	(15.344)	0	0	0
21/08/2009	£ / R 2010/03/15	21.90	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/08/2009	£ / R 2010/03/15	17.20	Call	Currency Future	151.0000	128.0000	(15.232)	0	0	0
21/08/2009	£ / R 2010/03/15	17.65	Call	Currency Future	125.0000	100.0000	(20.000)	0	0	0
21/08/2009	£ / R 2010/03/15	19.90	Put	Currency Future	6,405.0000	6,574.0000	2.639	0	0	0
21/08/2009	£ / R 2010/03/15	17.35	Put	Currency Future	3,958.0000	4,114.0000	3.941	0	0	0
21/08/2009	£ / R 2010/03/15	16.90	Call	Currency Future	170.0000	144.0000	(15.294)	0	0	0
21/08/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,567.0000	1,684.0000	7.466	0	0	0
21/08/2009	£ / R 2010/03/15	19.90	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
21/08/2009	£ / R 2010/03/15	15.95	Call	Currency Future	255.0000	217.0000	(14.902)	0	0	0
21/08/2009	£ / R 2010/03/15	17.35	Call	Currency Future	143.0000	120.0000	(16.084)	0	0	0
21/08/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,769.0000	1,892.0000	6.953	0	0	0
21/08/2009	£ / R 2010/03/15	10.65	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2010/03/15	21.65	Put	Currency Future	8,139.0000	8,313.0000	2.138	0	0	0
21/08/2009	£ / R 2010/03/15	12.95	Put	Currency Future	467.0000	520.0000	11.349	0	0	0
21/08/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,148.0000	2,281.0000	6.192	0	0	0
21/08/2009	£ / R 2010/03/15	15.90	Call	Currency Future	261.0000	222.0000	(14.943)	0	0	0
21/08/2009	£ / R 2010/03/15	10.65	Call	Currency Future	2,940.0000	2,759.0000	(6.156)	0	0	0
21/08/2009	£ / R 2010/03/15	9.40	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
21/08/2009	£ / R 2010/03/15	16.95	Call	Currency Future	167.0000	141.0000	(15.569)	0	0	0
21/08/2009	£ / R 2010/03/15	15.35	Call	Currency Future	333.0000	287.0000	(13.814)	0	0	0
21/08/2009	£ / R 2010/03/15	11.65	Call	Currency Future	1,983.0000	1,820.0000	(8.220)	0	0	0
21/08/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,719.0000	3,540.0000	(4.813)	0	0	0
21/08/2009	£ / R 2010/03/15	12.35	Put	Currency Future	244.0000	269.0000	10.246	0	0	0
21/08/2009	£ / R 2010/03/15	11.65	Put	Currency Future	99.0000	114.0000	15.152	0	0	0
21/08/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,583.0000	3,735.0000	4.242	0	0	0
21/08/2009	£ / R 2010/03/15	19.35	Call	Currency Future	49.0000	34.0000	(30.612)	0	0	0
21/08/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,225.0000	1,089.0000	(11.102)	0	0	0
21/08/2009	£ / R 2010/03/15	17.95	Call	Currency Future	106.0000	83.0000	(21.698)	0	0	0
21/08/2009	£ / R 2010/03/15	19.35	Put	Currency Future	5,865.0000	6,028.0000	2.779	0	0	0
21/08/2009	£ / R 2010/03/15	12.65	Put	Currency Future	341.0000	383.0000	12.317	0	0	0
21/08/2009	£ / R 2010/03/15	13.75	Call	Currency Future	695.0000	605.0000	(12.950)	0	0	0
21/08/2009	£ / R 2010/03/15	9.85	Put	Currency Future	34.0000	34.0000	-	0	0	0
21/08/2009	£ / R 2010/03/15	21.35	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/08/2009	£ / R 2010/03/15	9.65	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
21/08/2009	£ / R 2010/03/15	13.75	Put	Currency Future	911.0000	999.0000	9.660	0	0	0
21/08/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,745.0000	2,564.0000	(6.594)	0	0	0
21/08/2009	£ / R 2010/03/15	9.35	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
21/08/2009	£ / R 2010/03/15	14.65	Call	Currency Future	452.0000	390.0000	(13.717)	0	0	0
21/08/2009	£ / R 2010/03/15	10.85	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
21/08/2009	£ / R 2010/03/15	11.35	Call	Currency Future	2,261.0000	2,080.0000	(8.005)	0	0	0
21/08/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,397.0000	3,547.0000	4.416	0	0	0
21/08/2009	£ / R 2010/03/15	21.85	Put	Currency Future	8,336.0000	8,511.0000	2.099	0	0	0
21/08/2009	£ / R 2010/03/15	11.85	Put	Currency Future	131.0000	149.0000	13.740	0	0	0
21/08/2009	£ / R 2010/03/15	19.20	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
21/08/2009	£ / R 2010/03/15	9.65	Call	Currency Future	3,915.0000	3,736.0000	(4.572)	0	0	0
21/08/2009	£ / R 2010/03/15	21.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/08/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,815.0000	1,655.0000	(8.815)	0	0	0
21/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,020.0000	2,150.0000	6.436	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2010/03/15	16.75	Call	Currency Future	181.0000	153.0000	(15.470)	0	0	0
21/08/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,355.0000	6,524.0000	2.659	0	0	0
21/08/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,671.0000	2,811.0000	5.241	0	0	0
21/08/2009	£ / R 2010/03/15	19.20	Put	Currency Future	5,719.0000	5,882.0000	2.850	0	0	0
21/08/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,495.0000	2,632.0000	5.491	0	0	0
21/08/2009	£ / R 2010/03/15	19.85	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
21/08/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,522.0000	4,677.0000	3.428	0	0	0
21/08/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,350.0000	3,500.0000	4.478	0	0	0
21/08/2009	£ / R 2010/03/15	21.20	Put	Currency Future	7,692.0000	7,867.0000	2.275	0	0	0
21/08/2009	£ / R 2010/03/15	15.75	Call	Currency Future	279.0000	238.0000	(14.695)	0	0	0
21/08/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,107.0000	978.0000	(11.653)	0	0	0
21/08/2009	£ / R 2010/03/15	17.70	Call	Currency Future	122.0000	97.0000	(20.492)	0	0	0
21/08/2009	£ / R 2010/03/15	9.35	Call	Currency Future	4,205.0000	4,030.0000	(4.162)	0	0	0
21/08/2009	£ / R 2010/03/15	12.85	Put	Currency Future	422.0000	472.0000	11.848	0	0	0
21/08/2009	£ / R 2010/03/15	17.70	Put	Currency Future	4,287.0000	4,441.0000	3.592	0	0	0
21/08/2009	£ / R 2010/03/15	21.20	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
21/08/2009	£ / R 2010/03/15	9.40	Call	Currency Future	4,157.0000	3,981.0000	(4.234)	0	0	0
21/08/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,583.0000	2,721.0000	5.343	0	0	0
21/08/2009	£ / R 2010/03/15	16.70	Call	Currency Future	185.0000	156.0000	(15.676)	0	0	0
21/08/2009	£ / R 2010/03/15	17.20	Put	Currency Future	3,817.0000	3,972.0000	4.061	0	0	0
21/08/2009	£ / R 2010/03/15	21.40	Put	Currency Future	7,891.0000	8,066.0000	2.218	0	0	0
21/08/2009	£ / R 2010/03/15	15.85	Call	Currency Future	267.0000	227.0000	(14.981)	0	0	0
21/08/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,451.0000	2,587.0000	5.549	0	0	0
21/08/2009	£ / R 2010/03/15	19.40	Put	Currency Future	5,913.0000	6,078.0000	2.790	0	0	0
21/08/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,728.0000	1,850.0000	7.060	0	0	0
21/08/2009	£ / R 2010/03/15	15.70	Call	Currency Future	286.0000	243.0000	(15.035)	0	0	0
21/08/2009	£ / R 2010/03/15	11.40	Call	Currency Future	2,213.0000	2,036.0000	(7.998)	0	0	0
21/08/2009	£ / R 2010/03/15	14.85	Call	Currency Future	413.0000	356.0000	(13.801)	0	0	0
21/08/2009	£ / R 2010/03/15	11.70	Put	Currency Future	106.0000	122.0000	15.094	0	0	0
21/08/2009	£ / R 2010/03/15	10.40	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
21/08/2009	£ / R 2010/03/15	17.85	Call	Currency Future	112.0000	89.0000	(20.536)	0	0	0
21/08/2009	£ / R 2010/03/15	12.70	Call	Currency Future	1,195.0000	1,060.0000	(11.297)	0	0	0
21/08/2009	£ / R 2010/03/15	10.40	Call	Currency Future	3,183.0000	3,004.0000	(5.624)	0	0	0
21/08/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,428.0000	4,583.0000	3.500	0	0	0
21/08/2009	£ / R 2010/03/15	12.70	Put	Currency Future	360.0000	404.0000	12.222	0	0	0
21/08/2009	£ / R 2010/03/15	11.40	Put	Currency Future	79.0000	80.0000	1.266	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,489.0000	3,641.0000	4.357	0	0	0
21/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	178.0000	150.0000	(15.730)	0	0	0
21/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,393.0000	1,242.0000	(10.840)	0	0	0
21/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	174.0000	147.0000	(15.517)	0	0	0
21/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	258.0000	286.0000	10.853	0	0	0
21/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	326.0000	280.0000	(14.110)	0	0	0
21/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,857.0000	1,696.0000	(8.670)	0	0	0
21/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
21/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
21/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
21/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,767.0000	3,589.0000	(4.725)	0	0	0
21/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	306.0000	261.0000	(14.706)	0	0	0
21/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,006.0000	4,161.0000	3.869	0	0	0
21/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,794.0000	2,613.0000	(6.478)	0	0	0
21/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,322.0000	2,455.0000	5.728	0	0	0
21/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,191.0000	2,324.0000	6.070	0	0	0
21/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	122.0000	139.0000	13.934	0	0	0
21/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,489.0000	1,603.0000	7.656	0	0	0
21/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	140.0000	117.0000	(16.429)	0	0	0
21/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	401.0000	449.0000	11.970	0	0	0
21/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	197.0000	167.0000	(15.228)	0	0	0
21/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	273.0000	232.0000	(15.018)	0	0	0
21/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	132.0000	107.0000	(18.939)	0	0	0
21/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	422.0000	365.0000	(13.507)	0	0	0
21/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,148.0000	4,301.0000	3.689	0	0	0
21/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,136.0000	1,005.0000	(11.532)	0	0	0
21/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,212.0000	3,361.0000	4.639	0	0	0
21/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	33.0000	33.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,816.0000	3,638.0000	(4.665)	0	0	0
21/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	473.0000	409.0000	(13.531)	0	0	0
21/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,288.0000	1,148.0000	(10.870)	0	0	0
21/08/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,013.0000	3,834.0000	(4.461)	0	0	0
21/08/2009	£ / R	2010/03/15	9.55	Put	Currency Future	28.0000	28.0000	-	0	0	0
21/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	304.0000	342.0000	12.500	0	0	0
21/08/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,037.0000	2,857.0000	(5.927)	0	0	0
21/08/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,070.0000	1,905.0000	(7.971)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	85.0000	99.0000	16.471	0	0	0
21/08/2009	£ / R 2010/03/15	10.55	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
21/08/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,842.0000	2,662.0000	(6.334)	0	0	0
21/08/2009	£ / R 2010/03/15	9.75	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
21/08/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,899.0000	1,737.0000	(8.531)	0	0	0
21/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
21/08/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,647.0000	1,767.0000	7.286	0	0	0
21/08/2009	£ / R 2010/03/15	12.75	Put	Currency Future	380.0000	426.0000	12.105	0	0	0
21/08/2009	£ / R 2010/03/15	14.75	Call	Currency Future	432.0000	373.0000	(13.657)	0	0	0
21/08/2009	£ / R 2010/03/15	11.75	Put	Currency Future	114.0000	131.0000	14.912	0	0	0
21/08/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,165.0000	1,032.0000	(11.416)	0	0	0
21/08/2009	£ / R 2010/03/15	11.60	Put	Currency Future	92.0000	106.0000	15.217	0	0	0
21/08/2009	£ / R 2010/03/15	9.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
21/08/2009	£ / R 2010/03/15	10.60	Call	Currency Future	2,988.0000	2,808.0000	(6.024)	0	0	0
21/08/2009	£ / R 2010/03/15	9.60	Call	Currency Future	3,964.0000	3,785.0000	(4.516)	0	0	0
21/08/2009	£ / R 2010/03/15	17.60	Call	Currency Future	129.0000	104.0000	(19.380)	0	0	0
21/08/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,258.0000	3,407.0000	4.573	0	0	0
21/08/2009	£ / R 2010/03/15	16.60	Call	Currency Future	193.0000	163.0000	(15.544)	0	0	0
21/08/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,365.0000	2,499.0000	5.666	0	0	0
21/08/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,257.0000	1,118.0000	(11.058)	0	0	0
21/08/2009	£ / R 2010/03/15	12.60	Put	Currency Future	322.0000	362.0000	12.422	0	0	0
21/08/2009	£ / R 2010/03/15	14.60	Call	Currency Future	462.0000	399.0000	(13.636)	0	0	0
21/08/2009	£ / R 2010/03/15	10.60	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
21/08/2009	£ / R 2010/03/15	15.60	Call	Currency Future	299.0000	255.0000	(14.716)	0	0	0
21/08/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,026.0000	1,863.0000	(8.045)	0	0	0
21/08/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,528.0000	1,643.0000	7.526	0	0	0
21/08/2009	£ / R 2010/03/15	9.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/08/2009	£ / R 2010/03/15	9.70	Call	Currency Future	3,865.0000	3,687.0000	(4.605)	0	0	0
21/08/2009	£ / R 2010/03/15	17.60	Put	Currency Future	4,194.0000	4,347.0000	3.648	0	0	0
21/08/2009	£ / R 2010/03/15	10.70	Call	Currency Future	2,891.0000	2,710.0000	(6.261)	0	0	0
21/08/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,450.0000	1,562.0000	7.724	0	0	0
21/08/2009	£ / R 2010/03/15	14.50	Call	Currency Future	484.0000	419.0000	(13.430)	0	0	0
21/08/2009	£ / R 2010/03/15	12.50	Put	Currency Future	288.0000	323.0000	12.153	0	0	0
21/08/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,323.0000	1,179.0000	(10.884)	0	0	0
21/08/2009	£ / R 2010/03/15	15.50	Call	Currency Future	313.0000	267.0000	(14.696)	0	0	0
21/08/2009	£ / R 2010/03/15	16.50	Call	Currency Future	201.0000	170.0000	(15.423)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,278.0000	2,411.0000	5.838	0	0	0
21/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	135.0000	110.0000	(18.519)	0	0	0
21/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,167.0000	3,314.0000	4.642	0	0	0
21/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	83.0000	92.0000	10.843	0	0	0
21/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,117.0000	1,948.0000	(7.983)	0	0	0
21/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
21/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,086.0000	2,906.0000	(5.833)	0	0	0
21/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
21/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,061.0000	3,883.0000	(4.383)	0	0	0
21/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,100.0000	4,254.0000	3.756	0	0	0
21/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
21/08/2009	£ / R	2010/06/14			Currency Future	13.7374	13.5584	(1.303)	0.0000	0.0000	0
21/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	986.0000	887.0000	(10.041)	0	0	0
21/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	263.0000	233.0000	(11.407)	0	0	0
21/08/2009	£ / R	2010/06/14	13.60	Call	Currency Future	1,006.0000	906.0000	(9.940)	0	0	0
21/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	182.0000	159.0000	(12.637)	0	0	0
21/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,635.0000	2,768.0000	5.047	0	0	0
21/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,779.0000	7,942.0000	2.095	0	0	0
21/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
21/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,936.0000	3,073.0000	4.666	0	0	0
21/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,945.0000	5,101.0000	3.155	0	0	0
21/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	217.0000	191.0000	(11.982)	0	0	0
21/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	56.0000	56.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
21/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	267.0000	237.0000	(11.236)	0	0	0
21/08/2009	£ / R	2010/06/14	13.60	Put	Currency Future	869.0000	947.0000	8.976	0	0	0
21/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	550.0000	609.0000	10.727	0	0	0
21/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,430.0000	4,583.0000	3.454	0	0	0
21/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,424.0000	6,585.0000	2.506	0	0	0
21/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	928.0000	1,011.0000	8.944	0	0	0
21/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
21/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,803.0000	4,959.0000	3.248	0	0	0
21/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	90.0000	96.0000	6.667	0	0	0
21/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	422.0000	376.0000	(10.900)	0	0	0
21/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,594.0000	3,414.0000	(5.008)	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
21/08/2009	£ / R 2010/06/14	13.65	Put	Currency Future	898.0000	979.0000	9.020	0	0	0
21/08/2009	£ / R 2010/06/14	18.35	Call	Currency Future	191.0000	167.0000	(12.565)	0	0	0
21/08/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,255.0000	1,353.0000	7.809	0	0	0
21/08/2009	£ / R 2010/06/14	12.00	Put	Currency Future	224.0000	244.0000	8.929	0	0	0
21/08/2009	£ / R 2010/06/14	19.95	Call	Currency Future	116.0000	97.0000	(16.379)	0	0	0
21/08/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,840.0000	5,661.0000	(3.065)	0	0	0
21/08/2009	£ / R 2010/06/14	16.30	Call	Currency Future	373.0000	332.0000	(10.992)	0	0	0
21/08/2009	£ / R 2010/06/14	14.20	Call	Currency Future	792.0000	712.0000	(10.101)	0	0	0
21/08/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,203.0000	2,037.0000	(7.535)	0	0	0
21/08/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,267.0000	8,432.0000	1.996	0	0	0
21/08/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,645.0000	2,472.0000	(6.541)	0	0	0
21/08/2009	£ / R 2010/06/14	7.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/08/2009	£ / R 2010/06/14	22.05	Put	Currency Future	8,365.0000	8,530.0000	1.973	0	0	0
21/08/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,091.0000	2,216.0000	5.978	0	0	0
21/08/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,014.0000	4,164.0000	3.737	0	0	0
21/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,314.0000	1,192.0000	(9.285)	0	0	0
21/08/2009	£ / R 2010/06/14	11.20	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
21/08/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,271.0000	4,098.0000	(4.051)	0	0	0
21/08/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,561.0000	8,726.0000	1.927	0	0	0
21/08/2009	£ / R 2010/06/14	15.30	Call	Currency Future	529.0000	475.0000	(10.208)	0	0	0
21/08/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,873.0000	2,701.0000	(5.987)	0	0	0
21/08/2009	£ / R 2010/06/14	10.90	Call	Currency Future	2,919.0000	2,747.0000	(5.892)	0	0	0
21/08/2009	£ / R 2010/06/14	13.30	Put	Currency Future	701.0000	769.0000	9.700	0	0	0
21/08/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,107.0000	2,933.0000	(5.600)	0	0	0
21/08/2009	£ / R 2010/06/14	10.95	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
21/08/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,512.0000	8,677.0000	1.938	0	0	0
21/08/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,367.0000	4,193.0000	(3.984)	0	0	0
21/08/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,736.0000	1,583.0000	(8.813)	0	0	0
21/08/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,288.0000	1,167.0000	(9.394)	0	0	0
21/08/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,000.0000	1,840.0000	(8.000)	0	0	0
21/08/2009	£ / R 2010/06/14	9.50	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
21/08/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,186.0000	1,282.0000	8.094	0	0	0
21/08/2009	£ / R 2010/06/14	12.30	Put	Currency Future	298.0000	325.0000	9.060	0	0	0
21/08/2009	£ / R 2010/06/14	11.70	Put	Currency Future	165.0000	179.0000	8.485	0	0	0
21/08/2009	£ / R 2010/06/14	12.95	Put	Currency Future	527.0000	584.0000	10.816	0	0	0
21/08/2009	£ / R 2010/06/14	12.50	Put	Currency Future	356.0000	388.0000	8.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,398.0000	1,271.0000	(9.084)	0	0	0
21/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,459.0000	1,326.0000	(9.116)	0	0	0
21/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,329.0000	6,489.0000	2.528	0	0	0
21/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	64.0000	64.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	460.0000	513.0000	11.522	0	0	0
21/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,360.0000	1,463.0000	7.574	0	0	0
21/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	70.0000	75.0000	7.143	0	0	0
21/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	55.0000	40.0000	(27.273)	0	0	0
21/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	577.0000	518.0000	(10.225)	0	0	0
21/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	874.0000	786.0000	(10.069)	0	0	0
21/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
21/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	54.0000	54.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,256.0000	2,385.0000	5.718	0	0	0
21/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
21/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,138.0000	1,028.0000	(9.666)	0	0	0
21/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	748.0000	672.0000	(10.160)	0	0	0
21/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	547.0000	491.0000	(10.238)	0	0	0
21/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	422.0000	376.0000	(10.900)	0	0	0
21/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	49.0000	36.0000	(26.531)	0	0	0
21/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,890.0000	2,010.0000	6.349	0	0	0
21/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,086.0000	1,177.0000	8.379	0	0	0
21/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
21/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,289.0000	2,118.0000	(7.471)	0	0	0
21/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	348.0000	309.0000	(11.207)	0	0	0
21/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,041.0000	6,202.0000	2.665	0	0	0
21/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,876.0000	4,025.0000	3.844	0	0	0
21/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	422.0000	468.0000	10.900	0	0	0
21/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	106.0000	87.0000	(17.925)	0	0	0
21/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	372.0000	404.0000	8.602	0	0	0
21/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	400.0000	356.0000	(11.000)	0	0	0
21/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,138.0000	6,298.0000	2.607	0	0	0
21/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	152.0000	160.0000	5.263	0	0	0
21/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,111.0000	3,251.0000	4.500	0	0	0
21/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	182.0000	199.0000	9.341	0	0	0
21/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,382.0000	2,512.0000	5.458	0	0	0
21/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	891.0000	802.0000	(9.989)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,830.0000	3,979.0000	3.890	0	0	0
21/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,827.0000	2,655.0000	(6.084)	0	0	0
21/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,809.0000	1,654.0000	(8.568)	0	0	0
21/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	408.0000	363.0000	(11.029)	0	0	0
21/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	67.0000	50.0000	(25.373)	0	0	0
21/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,692.0000	3,512.0000	(4.875)	0	0	0
21/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	494.0000	444.0000	(10.121)	0	0	0
21/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	280.0000	249.0000	(11.071)	0	0	0
21/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,054.0000	1,143.0000	8.444	0	0	0
21/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,979.0000	3,117.0000	4.632	0	0	0
21/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,961.0000	1,802.0000	(8.108)	0	0	0
21/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,568.0000	6,729.0000	2.451	0	0	0
21/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	289.0000	257.0000	(11.073)	0	0	0
21/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	91.0000	73.0000	(19.780)	0	0	0
21/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,301.0000	3,122.0000	(5.423)	0	0	0
21/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,119.0000	1,957.0000	(7.645)	0	0	0
21/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	112.0000	93.0000	(16.964)	0	0	0
21/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,693.0000	3,840.0000	3.981	0	0	0
21/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,700.0000	1,548.0000	(8.941)	0	0	0
21/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
21/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	272.0000	296.0000	8.824	0	0	0
21/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,602.0000	3,749.0000	4.081	0	0	0
21/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,954.0000	7,115.0000	2.315	0	0	0
21/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,469.0000	1,576.0000	7.284	0	0	0
21/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,985.0000	3,805.0000	(4.517)	0	0	0
21/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	174.0000	152.0000	(12.644)	0	0	0
21/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	824.0000	740.0000	(10.194)	0	0	0
21/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
21/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	840.0000	755.0000	(10.119)	0	0	0
21/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,789.0000	3,610.0000	(4.724)	0	0	0
21/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	648.0000	714.0000	10.185	0	0	0
21/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,720.0000	2,854.0000	4.926	0	0	0
21/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,849.0000	6,011.0000	2.770	0	0	0
21/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	82.0000	88.0000	7.317	0	0	0
21/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	229.0000	201.0000	(12.227)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,086.0000	5,244.0000	3.107	0	0	0
21/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	312.0000	340.0000	8.974	0	0	0
21/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,010.0000	2,133.0000	6.119	0	0	0
21/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,186.0000	1,072.0000	(9.612)	0	0	0
21/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	210.0000	185.0000	(11.905)	0	0	0
21/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	341.0000	371.0000	8.798	0	0	0
21/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,377.0000	2,204.0000	(7.278)	0	0	0
21/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	446.0000	397.0000	(10.987)	0	0	0
21/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	470.0000	420.0000	(10.638)	0	0	0
21/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,975.0000	8,138.0000	2.044	0	0	0
21/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,070.0000	964.0000	(9.907)	0	0	0
21/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,757.0000	4,912.0000	3.258	0	0	0
21/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,204.0000	3,027.0000	(5.524)	0	0	0
21/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,560.0000	1,413.0000	(9.423)	0	0	0
21/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,514.0000	5,674.0000	2.902	0	0	0
21/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	136.0000	119.0000	(12.500)	0	0	0
21/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	140.0000	145.0000	3.571	0	0	0
21/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,509.0000	2,639.0000	5.181	0	0	0
21/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	966.0000	869.0000	(10.041)	0	0	0
21/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,370.0000	1,244.0000	(9.197)	0	0	0
21/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	762.0000	685.0000	(10.105)	0	0	0
21/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,635.0000	2,768.0000	5.047	0	0	0
21/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,106.0000	4,257.0000	3.678	0	0	0
21/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,594.0000	1,446.0000	(9.285)	0	0	0
21/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	405.0000	446.0000	10.123	0	0	0
21/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,156.0000	2,980.0000	(5.577)	0	0	0
21/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,027.0000	925.0000	(9.932)	0	0	0
21/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	519.0000	467.0000	(10.019)	0	0	0
21/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	151.0000	132.0000	(12.583)	0	0	0
21/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,146.0000	4,969.0000	(3.440)	0	0	0
21/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	706.0000	634.0000	(10.198)	0	0	0
21/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
21/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	103.0000	109.0000	5.825	0	0	0
21/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	129.0000	111.0000	(13.953)	0	0	0
21/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	482.0000	536.0000	11.203	0	0	0
21/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,763.0000	2,898.0000	4.886	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,664.0000	1,514.0000	(9.014)	0	0	0
21/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	75.0000	81.0000	8.000	0	0	0
21/08/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,591.0000	5,413.0000	(3.184)	0	0	0
21/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,132.0000	2,258.0000	5.910	0	0	0
21/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,325.0000	1,426.0000	7.623	0	0	0
21/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,945.0000	6,107.0000	2.725	0	0	0
21/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	146.0000	151.0000	3.425	0	0	0
21/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	243.0000	215.0000	(11.523)	0	0	0
21/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	598.0000	660.0000	10.368	0	0	0
21/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,185.0000	6,345.0000	2.587	0	0	0
21/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	438.0000	390.0000	(10.959)	0	0	0
21/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	159.0000	169.0000	6.289	0	0	0
21/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	367.0000	326.0000	(11.172)	0	0	0
21/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	64.0000	48.0000	(25.000)	0	0	0
21/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,223.0000	4,050.0000	(4.097)	0	0	0
21/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,073.0000	8,235.0000	2.007	0	0	0
21/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,012.0000	2,840.0000	(5.710)	0	0	0
21/08/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,128.0000	3,952.0000	(4.264)	0	0	0
21/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
21/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	839.0000	916.0000	9.178	0	0	0
21/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
21/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,253.0000	3,074.0000	(5.503)	0	0	0
21/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,467.0000	3,612.0000	4.182	0	0	0
21/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	123.0000	104.0000	(15.447)	0	0	0
21/08/2009	£ / R	2010/06/14	9.65	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
21/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,246.0000	2,077.0000	(7.524)	0	0	0
21/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,153.0000	1,247.0000	8.153	0	0	0
21/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	65.0000	65.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	304.0000	270.0000	(11.184)	0	0	0
21/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,121.0000	8,284.0000	2.007	0	0	0
21/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,551.0000	2,682.0000	5.135	0	0	0
21/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,690.0000	2,517.0000	(6.431)	0	0	0
21/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	251.0000	223.0000	(11.155)	0	0	12,265
21/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,221.0000	1,318.0000	7.944	0	0	0
21/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	462.0000	412.0000	(10.823)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2010/06/14	9.55	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
21/08/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,236.0000	1,119.0000	(9.466)	0	0	0
21/08/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,173.0000	2,300.0000	5.844	0	0	0
21/08/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,291.0000	4,443.0000	3.542	0	0	0
21/08/2009	£ / R 2010/06/14	17.85	Call	Currency Future	225.0000	198.0000	(12.000)	0	0	0
21/08/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,543.0000	1,652.0000	7.064	0	0	0
21/08/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,492.0000	1,354.0000	(9.249)	0	0	0
21/08/2009	£ / R 2010/06/14	18.05	Put	Currency Future	4,523.0000	4,676.0000	3.383	0	0	0
21/08/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,290.0000	1,390.0000	7.752	0	0	0
21/08/2009	£ / R 2010/06/14	18.40	Call	Currency Future	188.0000	165.0000	(12.234)	0	0	0
21/08/2009	£ / R 2010/06/14	21.80	Call	Currency Future	59.0000	43.0000	(27.119)	0	0	0
21/08/2009	£ / R 2010/06/14	17.85	Put	Currency Future	4,337.0000	4,489.0000	3.505	0	0	0
21/08/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,520.0000	6,681.0000	2.469	0	0	0
21/08/2009	£ / R 2010/06/14	11.55	Call	Currency Future	2,333.0000	2,159.0000	(7.458)	0	0	0
21/08/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,850.0000	5,006.0000	3.216	0	0	0
21/08/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,039.0000	5,196.0000	3.116	0	0	0
21/08/2009	£ / R 2010/06/14	19.85	Call	Currency Future	121.0000	101.0000	(16.529)	0	0	0
21/08/2009	£ / R 2010/06/14	20.15	Call	Currency Future	108.0000	89.0000	(17.593)	0	0	0
21/08/2009	£ / R 2010/06/14	11.45	Call	Currency Future	2,421.0000	2,248.0000	(7.146)	0	0	0
21/08/2009	£ / R 2010/06/14	19.90	Call	Currency Future	118.0000	99.0000	(16.102)	0	0	0
21/08/2009	£ / R 2010/06/14	15.60	Call	Currency Future	477.0000	428.0000	(10.273)	0	0	0
21/08/2009	£ / R 2010/06/14	18.10	Call	Currency Future	207.0000	182.0000	(12.077)	0	0	0
21/08/2009	£ / R 2010/06/14	14.15	Call	Currency Future	808.0000	726.0000	(10.149)	0	0	0
21/08/2009	£ / R 2010/06/14	14.25	Call	Currency Future	777.0000	698.0000	(10.167)	0	0	0
21/08/2009	£ / R 2010/06/14	20.35	Call	Currency Future	100.0000	82.0000	(18.000)	0	0	0
21/08/2009	£ / R 2010/06/14	20.10	Call	Currency Future	110.0000	91.0000	(17.273)	0	0	0
21/08/2009	£ / R 2010/06/14	12.45	Call	Currency Future	1,629.0000	1,480.0000	(9.147)	0	0	0
21/08/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,086.0000	1,177.0000	8.379	0	0	0
21/08/2009	£ / R 2010/06/14	21.85	Put	Currency Future	8,170.0000	8,333.0000	1.995	0	0	0
21/08/2009	£ / R 2010/06/14	20.35	Put	Currency Future	6,713.0000	6,873.0000	2.383	0	0	0
21/08/2009	£ / R 2010/06/14	18.10	Put	Currency Future	4,570.0000	4,723.0000	3.348	0	0	0
21/08/2009	£ / R 2010/06/14	15.70	Put	Currency Future	2,424.0000	2,554.0000	5.363	0	0	0
21/08/2009	£ / R 2010/06/14	11.45	Put	Currency Future	134.0000	139.0000	3.731	0	0	0
21/08/2009	£ / R 2010/06/14	19.90	Put	Currency Future	6,281.0000	6,441.0000	2.547	0	0	0
21/08/2009	£ / R 2010/06/14	19.85	Put	Currency Future	6,233.0000	6,393.0000	2.567	0	0	0
21/08/2009	£ / R 2010/06/14	22.35	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	782.0000	856.0000	9.463	0	0	0
21/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,545.0000	3,366.0000	(5.049)	0	0	0
21/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	909.0000	818.0000	(10.011)	0	0	0
21/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,199.0000	4,350.0000	3.596	0	0	0
21/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,877.0000	8,040.0000	2.069	0	0	0
21/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	63.0000	63.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	511.0000	459.0000	(10.176)	0	0	0
21/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
21/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,659.0000	8,825.0000	1.917	0	0	0
21/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	247.0000	269.0000	8.907	0	0	0
21/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,600.0000	2,427.0000	(6.654)	0	0	0
21/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,350.0000	3,171.0000	(5.343)	0	0	0
21/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	874.0000	786.0000	(10.069)	0	0	0
21/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	326.0000	355.0000	8.896	0	0	0
21/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,340.0000	2,470.0000	5.556	0	0	0
21/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,616.0000	6,777.0000	2.433	0	0	0
21/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	755.0000	827.0000	9.536	0	0	0
21/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	727.0000	798.0000	9.766	0	0	0
21/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	59.0000	59.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	336.0000	299.0000	(11.012)	0	0	0
21/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	104.0000	85.0000	(18.269)	0	0	0
21/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
21/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	811.0000	886.0000	9.248	0	0	0
21/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,319.0000	4,145.0000	(4.029)	0	0	0
21/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	285.0000	310.0000	8.772	0	0	0
21/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,022.0000	1,110.0000	8.611	0	0	0
21/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,115.0000	1,006.0000	(9.776)	0	0	0
21/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
21/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	643.0000	577.0000	(10.264)	0	0	0
21/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,496.0000	3,317.0000	(5.120)	0	0	0
21/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,199.0000	3,340.0000	4.408	0	0	0
21/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,059.0000	2,886.0000	(5.655)	0	0	0
21/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,772.0000	1,619.0000	(8.634)	0	0	0
21/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,092.0000	985.0000	(9.799)	0	0	12,265
21/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	927.0000	835.0000	(9.924)	0	0	0
21/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	680.0000	611.0000	(10.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,427.0000	1,298.0000	(9.040)	0	0	0
21/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,936.0000	3,756.0000	(4.573)	0	0	0
21/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
21/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	236.0000	208.0000	(11.864)	0	0	0
21/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	114.0000	95.0000	(16.667)	0	0	0
21/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	674.0000	741.0000	9.941	0	0	0
21/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
21/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	276.0000	245.0000	(11.232)	0	0	0
21/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,472.0000	6,633.0000	2.488	0	0	0
21/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,656.0000	1,769.0000	6.824	0	0	0
21/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	176.0000	154.0000	(12.500)	0	0	0
21/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	172.0000	188.0000	9.302	0	0	0
21/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,849.0000	2,985.0000	4.774	0	0	0
21/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	51.0000	37.0000	(27.451)	0	0	0
21/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,048.0000	944.0000	(9.924)	0	0	0
21/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	98.0000	105.0000	7.143	0	0	0
21/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	439.0000	490.0000	11.617	0	0	0
21/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	200.0000	176.0000	(12.000)	0	0	0
21/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	857.0000	770.0000	(10.152)	0	0	0
21/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
21/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	127.0000	108.0000	(14.961)	0	0	0
21/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	61.0000	61.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,884.0000	1,728.0000	(8.280)	0	0	0
21/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,160.0000	1,997.0000	(7.546)	0	0	0
21/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,663.0000	4,817.0000	3.303	0	0	0
21/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	959.0000	1,044.0000	8.863	0	0	0
21/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,162.0000	1,050.0000	(9.639)	0	0	0
21/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,219.0000	8,382.0000	1.983	0	0	0
21/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,399.0000	3,220.0000	(5.266)	0	0	0
21/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,731.0000	7,893.0000	2.095	0	0	0
21/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,846.0000	1,691.0000	(8.397)	0	0	0
21/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	71.0000	78.0000	9.859	0	0	0
21/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	386.0000	344.0000	(10.881)	0	0	0
21/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	946.0000	852.0000	(9.937)	0	0	0
21/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,090.0000	6,250.0000	2.627	0	0	0
21/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	454.0000	405.0000	(10.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
21/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,555.0000	2,382.0000	(6.771)	0	0	0
21/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	240.0000	212.0000	(11.667)	0	0	0
21/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	538.0000	483.0000	(10.223)	0	0	0
21/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
21/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,119.0000	1,212.0000	8.311	0	0	0
21/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,024.0000	8,186.0000	2.019	0	0	0
21/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
21/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	320.0000	284.0000	(11.250)	0	0	0
21/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	0
21/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,736.0000	2,563.0000	(6.323)	0	0	0
21/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,034.0000	3,854.0000	(4.462)	0	0	0
21/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,010.0000	2,133.0000	6.119	0	0	0
21/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	61.0000	45.0000	(26.230)	0	0	0
21/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	990.0000	1,076.0000	8.687	0	0	0
21/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,466.0000	2,292.0000	(7.056)	0	0	0
21/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	117.0000	123.0000	5.128	0	0	0
21/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	55.0000	55.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,643.0000	3,463.0000	(4.941)	0	0	0
21/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	138.0000	121.0000	(12.319)	0	0	0
21/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
21/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	966.0000	869.0000	(10.041)	0	0	0
21/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,152.0000	4,303.0000	3.637	0	0	0
21/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,801.0000	5,962.0000	2.775	0	0	0
21/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,664.0000	6,825.0000	2.416	0	0	0
21/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	928.0000	1,011.0000	8.944	0	0	0
21/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	259.0000	282.0000	8.880	0	0	0
21/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,467.0000	2,596.0000	5.229	0	0	0
21/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,610.0000	8,775.0000	1.916	0	0	0
21/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,593.0000	2,725.0000	5.091	0	0	0
21/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	623.0000	687.0000	10.273	0	0	0
21/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,710.0000	4,865.0000	3.291	0	0	0
21/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	430.0000	383.0000	(10.930)	0	0	0
21/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,211.0000	1,095.0000	(9.579)	0	0	0
21/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,245.0000	4,396.0000	3.557	0	0	0
21/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	197.0000	173.0000	(12.183)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,054.0000	1,143.0000	8.444	0	0	0
21/08/2009	£ / R 2010/06/14	17.90	Put	Currency Future	4,384.0000	4,536.0000	3.467	0	0	0
21/08/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,243.0000	3,385.0000	4.379	0	0	0
21/08/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,738.0000	3,886.0000	3.959	0	0	0
21/08/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,784.0000	3,932.0000	3.911	0	0	0
21/08/2009	£ / R 2010/06/14	17.90	Call	Currency Future	221.0000	194.0000	(12.217)	0	0	0
21/08/2009	£ / R 2010/06/14	16.65	Call	Currency Future	331.0000	294.0000	(11.178)	0	0	0
21/08/2009	£ / R 2010/06/14	12.70	Put	Currency Future	422.0000	468.0000	10.900	0	0	0
21/08/2009	£ / R 2010/06/14	16.75	Put	Currency Future	3,332.0000	3,475.0000	4.292	0	0	0
21/08/2009	£ / R 2010/06/14	17.25	Call	Currency Future	271.0000	241.0000	(11.070)	0	0	0
21/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	891.0000	802.0000	(9.989)	0	0	0
21/08/2009	£ / R 2010/06/14	10.85	Put	Currency Future	78.0000	85.0000	8.974	0	0	0
21/08/2009	£ / R 2010/06/14	17.75	Call	Currency Future	233.0000	205.0000	(12.017)	0	0	0
21/08/2009	£ / R 2010/06/14	16.25	Put	Currency Future	2,892.0000	3,029.0000	4.737	0	0	0
21/08/2009	£ / R 2010/06/14	16.15	Call	Currency Future	393.0000	350.0000	(10.941)	0	0	0
21/08/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,079.0000	1,918.0000	(7.744)	0	0	0
21/08/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,060.0000	4,211.0000	3.719	0	0	0
21/08/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,050.0000	2,175.0000	6.098	0	0	0
21/08/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,806.0000	2,941.0000	4.811	0	0	0
21/08/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,414.0000	8,579.0000	1.961	0	0	0
21/08/2009	£ / R 2010/06/14	11.85	Put	Currency Future	192.0000	209.0000	8.854	0	0	0
21/08/2009	£ / R 2010/06/14	16.25	Call	Currency Future	380.0000	338.0000	(11.053)	0	0	0
21/08/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,316.0000	8,481.0000	1.984	0	0	0
21/08/2009	£ / R 2010/06/14	15.20	Call	Currency Future	547.0000	491.0000	(10.238)	0	0	0
21/08/2009	£ / R 2010/06/14	11.35	Put	Currency Future	123.0000	129.0000	4.878	0	0	0
21/08/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,377.0000	6,537.0000	2.509	0	0	0
21/08/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,081.0000	3,903.0000	(4.362)	0	0	0
21/08/2009	£ / R 2010/06/14	17.55	Call	Currency Future	247.0000	219.0000	(11.336)	0	0	0
21/08/2009	£ / R 2010/06/14	22.00	Call	Currency Future	54.0000	39.0000	(27.778)	0	0	0
21/08/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,966.0000	2,793.0000	(5.833)	0	0	0
21/08/2009	£ / R 2010/06/14	16.40	Call	Currency Future	360.0000	320.0000	(11.111)	0	0	0
21/08/2009	£ / R 2010/06/14	18.15	Call	Currency Future	204.0000	179.0000	(12.255)	0	0	0
21/08/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,107.0000	2,933.0000	(5.600)	0	0	0
21/08/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,396.0000	1,500.0000	7.450	0	0	0
21/08/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,557.0000	3,703.0000	4.105	0	0	0
21/08/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,616.0000	4,770.0000	3.336	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,459.0000	1,326.0000	(9.116)	0	0	0
21/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,023.0000	3,162.0000	4.598	0	0	0
21/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	294.0000	261.0000	(11.224)	0	0	0
21/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
21/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	165.0000	179.0000	8.485	0	0	0
21/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	734.0000	659.0000	(10.218)	0	0	0
21/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
21/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	259.0000	230.0000	(11.197)	0	0	0
21/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,677.0000	2,811.0000	5.006	0	0	0
21/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,203.0000	2,037.0000	(7.535)	0	0	0
21/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	70.0000	75.0000	7.143	0	0	0
21/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	587.0000	527.0000	(10.221)	0	0	0
21/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,463.0000	8,628.0000	1.950	0	0	0
21/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,922.0000	4,071.0000	3.799	0	0	0
21/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	128.0000	134.0000	4.688	0	0	0
21/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,448.0000	3,268.0000	(5.220)	0	0	0
21/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,415.0000	4,240.0000	(3.964)	0	0	0
21/08/2009	£ / R	2010/06/14	10.35	Put	Currency Future	60.0000	60.0000	-	0	0	0
21/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,510.0000	2,337.0000	(6.892)	0	0	0
21/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
21/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,850.0000	1,969.0000	6.432	0	0	0
21/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	63.0000	47.0000	(25.397)	0	0	0
21/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	415.0000	369.0000	(11.084)	0	0	0
21/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
21/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,477.0000	4,630.0000	3.417	0	0	0
21/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,526.0000	1,383.0000	(9.371)	0	0	0
21/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	214.0000	188.0000	(12.150)	0	0	0
21/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	388.0000	425.0000	9.536	0	0	0
21/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	131.0000	113.0000	(13.740)	0	0	0
21/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,993.0000	6,155.0000	2.703	0	0	0
21/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,926.0000	8,089.0000	2.057	0	0	0
21/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,176.0000	4,001.0000	(4.191)	0	0	0
21/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
21/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,897.0000	5,054.0000	3.206	0	0	0
21/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,922.0000	1,765.0000	(8.169)	0	0	0
21/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	235.0000	256.0000	8.936	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,261.0000	1,143.0000	(9.358)	0	0	0
21/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,740.0000	3,561.0000	(4.786)	0	0	0
21/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
21/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,781.0000	2,609.0000	(6.185)	0	0	0
21/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	94.0000	100.0000	6.383	0	0	0
21/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	574.0000	634.0000	10.453	0	0	0
21/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	485.0000	436.0000	(10.103)	0	0	0
21/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,298.0000	2,428.0000	5.657	0	0	0
21/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	342.0000	304.0000	(11.111)	0	0	0
21/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,992.0000	5,149.0000	3.145	0	0	0
21/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,155.0000	3,296.0000	4.469	0	0	0
21/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	179.0000	157.0000	(12.291)	0	0	0
21/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,967.0000	4,118.0000	3.806	0	0	0
21/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
21/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,067.0000	3,206.0000	4.532	0	0	0
21/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,039.0000	1,879.0000	(7.847)	0	0	0
21/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
21/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,887.0000	3,707.0000	(4.631)	0	0	0
21/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	202.0000	221.0000	9.406	0	0	0
21/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,342.0000	1,218.0000	(9.240)	0	0	0
21/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	504.0000	560.0000	11.111	0	0	0
21/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	255.0000	226.0000	(11.373)	0	0	0
21/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,873.0000	2,701.0000	(5.987)	0	0	0
21/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
21/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,838.0000	3,658.0000	(4.690)	0	0	0
21/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
21/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,000.0000	1,840.0000	(8.000)	0	0	0
21/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,314.0000	1,192.0000	(9.285)	0	0	0
21/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	354.0000	315.0000	(11.017)	0	0	0
21/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,215.0000	2,343.0000	5.779	0	0	0
21/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	502.0000	451.0000	(10.159)	0	0	0
21/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	527.0000	584.0000	10.816	0	0	0
21/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
21/08/2009	€ / R	2009/09/14			Currency Future	11.3177	11.1910	(1.119)	11.2900	11.2900	21,130
21/08/2009	€ / R	2009/09/14	11.65	Call	Currency Future	106.0000	68.0000	(35.849)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,333.0000	6,459.0000	1.990	0	0	0
21/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	256.0000	324.0000	26.563	0	0	0
21/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,537.0000	2,662.0000	4.927	0	0	0
21/08/2009	€ / R 2009/09/14	9.20	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,786.0000	2,911.0000	4.487	0	0	0
21/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	438.0000	527.0000	20.320	0	0	0
21/08/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
21/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	211.0000	143.0000	(32.227)	0	0	0
21/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,118.0000	3,991.0000	(3.084)	0	0	0
21/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,732.0000	7,859.0000	1.643	0	0	0
21/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	157.0000	103.0000	(34.395)	0	0	0
21/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
21/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	194.0000	252.0000	29.897	0	0	0
21/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,686.0000	2,812.0000	4.691	0	0	0
21/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,882.0000	8,009.0000	1.611	0	0	0
21/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,283.0000	4,409.0000	2.942	0	0	0
21/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	289.0000	362.0000	25.260	0	0	0
21/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	224.0000	287.0000	28.125	0	0	0
21/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,647.0000	1,768.0000	7.347	0	0	0
21/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,120.0000	1,994.0000	(5.943)	0	0	0
21/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	605.0000	704.0000	16.364	0	0	0
21/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,233.0000	6,359.0000	2.021	0	0	0
21/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,333.0000	4,459.0000	2.908	0	0	0
21/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	80.0000	50.0000	(37.500)	0	0	0
21/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	668.0000	548.0000	(17.964)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	173.0000	115.0000	(33.526)	0	0	0
21/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,597.0000	1,718.0000	7.577	0	0	0
21/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,064.0000	1,178.0000	10.714	0	0	0
21/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	73.0000	45.0000	(38.356)	0	0	0
21/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,884.0000	4,010.0000	3.244	0	0	0
21/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,042.0000	2,165.0000	6.024	0	0	0
21/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	50.0000	57.0000	14.000	0	0	0
21/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,082.0000	8,209.0000	1.571	0	0	0
21/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	24.0000	14.0000	(41.667)	0	0	0
21/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,091.0000	2,214.0000	5.882	0	0	0
21/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,718.0000	2,591.0000	(4.673)	0	0	0
21/08/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,943.0000	2,065.0000	6.279	0	0	0
21/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
21/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	191.0000	128.0000	(32.984)	0	0	0
21/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	142.0000	93.0000	(34.507)	0	0	0
21/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,118.0000	2,991.0000	(4.073)	0	0	0
21/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,091.0000	2,214.0000	5.882	0	0	0
21/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
21/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,883.0000	6,009.0000	2.142	0	0	0
21/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,723.0000	1,596.0000	(7.371)	0	0	0
21/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,745.0000	1,867.0000	6.991	0	0	0
21/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	562.0000	659.0000	17.260	0	0	0
21/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
21/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,733.0000	5,859.0000	2.198	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	224.0000	287.0000	28.125	0	0	0
21/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,992.0000	2,115.0000	6.175	0	0	0
21/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,499.0000	1,620.0000	8.072	0	0	0
21/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,232.0000	8,359.0000	1.543	0	0	0
21/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	117.0000	75.0000	(35.897)	0	0	0
21/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,256.0000	1,373.0000	9.315	0	0	0
21/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	67.0000	41.0000	(38.806)	0	0	0
21/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,794.0000	1,917.0000	6.856	0	0	0
21/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,134.0000	1,008.0000	(11.111)	0	0	0
21/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,992.0000	2,115.0000	6.175	0	0	0
21/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,140.0000	2,264.0000	5.794	0	0	0
21/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,042.0000	2,165.0000	6.024	0	0	0
21/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	624.0000	505.0000	(19.071)	0	0	0
21/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,918.0000	3,791.0000	(3.241)	0	0	0
21/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
21/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	96.0000	61.0000	(36.458)	0	0	0
21/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	324.0000	402.0000	24.074	0	0	0
21/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,083.0000	6,209.0000	2.071	0	0	0
21/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,637.0000	2,762.0000	4.740	0	0	0
21/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
21/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	479.0000	570.0000	18.998	0	0	0
21/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,289.0000	2,413.0000	5.417	0	0	0
21/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	67.0000	41.0000	(38.806)	0	0	0
21/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,918.0000	2,791.0000	(4.352)	0	0	0
21/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	22.0000	14.0000	(36.364)	0	0	0
21/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,745.0000	1,867.0000	6.991	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R	2009/09/14	12.50	Call	Currency Future	25.0000	15.0000	(40.000)	0	0	100
21/08/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,332.0000	8,459.0000	1.524	0	0	0
21/08/2009	€ / R	2009/09/14	11.90	Put	Currency Future	649.0000	750.0000	15.562	0	0	0
21/08/2009	€ / R	2009/09/14	10.40	Call	Currency Future	943.0000	819.0000	(13.150)	0	0	0
21/08/2009	€ / R	2009/09/14	12.35	Call	Currency Future	32.0000	19.0000	(40.625)	0	0	0
21/08/2009	€ / R	2009/09/14	11.90	Put	Currency Future	649.0000	750.0000	15.562	0	0	0
21/08/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,438.0000	2,563.0000	5.127	0	0	0
21/08/2009	€ / R	2009/09/14	13.55	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
21/08/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,208.0000	1,324.0000	9.603	0	0	0
21/08/2009	€ / R	2009/09/14	10.65	Call	Currency Future	712.0000	591.0000	(16.994)	0	0	0
21/08/2009	€ / R	2009/09/14	13.70	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	12.75	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
21/08/2009	€ / R	2009/09/14	10.40	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
21/08/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,304.0000	1,423.0000	9.126	0	0	0
21/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,587.0000	2,712.0000	4.832	0	0	0
21/08/2009	€ / R	2009/09/14	17.60	Put	Currency Future	6,283.0000	6,409.0000	2.005	0	0	0
21/08/2009	€ / R	2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,587.0000	2,712.0000	4.832	0	0	0
21/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,339.0000	2,463.0000	5.301	0	0	0
21/08/2009	€ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R	2009/09/14	15.45	Put	Currency Future	4,133.0000	4,259.0000	3.049	0	0	0
21/08/2009	€ / R	2009/09/14	13.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	10.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
21/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,339.0000	2,463.0000	5.301	0	0	0
21/08/2009	€ / R	2009/09/14	17.45	Put	Currency Future	6,133.0000	6,259.0000	2.054	0	0	0
21/08/2009	€ / R	2009/09/14	11.75	Put	Currency Future	520.0000	614.0000	18.077	0	0	0
21/08/2009	€ / R	2009/09/14	10.85	Put	Currency Future	71.0000	82.0000	15.493	0	0	0
21/08/2009	€ / R	2009/09/14	13.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	19.60	Put	Currency Future	8,282.0000	8,409.0000	1.533	0	0	0
21/08/2009	€ / R	2009/09/14	11.35	Call	Currency Future	191.0000	128.0000	(32.984)	0	0	0
21/08/2009	€ / R	2009/09/14	15.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R	2009/09/14	10.80	Call	Currency Future	581.0000	464.0000	(20.138)	0	0	0
21/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R	2009/09/14	7.05	Call	Currency Future	4,268.0000	4,141.0000	(2.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	56.0000	64.0000	14.286	0	0	0
21/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
21/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	399.0000	484.0000	21.303	0	0	0
21/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,872.0000	1,745.0000	(6.784)	0	0	0
21/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	73.0000	45.0000	(38.356)	0	0	0
21/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	539.0000	423.0000	(21.521)	0	0	0
21/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,487.0000	2,612.0000	5.026	0	0	0
21/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
21/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,280.0000	1,154.0000	(9.844)	0	0	0
21/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	605.0000	704.0000	16.364	0	0	0
21/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,618.0000	3,491.0000	(3.510)	0	0	0
21/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,844.0000	1,966.0000	6.616	0	0	0
21/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,734.0000	3,860.0000	3.374	0	0	0
21/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,868.0000	2,741.0000	(4.428)	0	0	0
21/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,388.0000	2,513.0000	5.235	0	0	0
21/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	88.0000	55.0000	(37.500)	0	0	0
21/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,269.0000	2,142.0000	(5.597)	0	0	0
21/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,268.0000	3,141.0000	(3.886)	0	0	0
21/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,132.0000	8,259.0000	1.562	0	0	0
21/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,696.0000	1,817.0000	7.134	0	0	0
21/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	174.0000	219.0000	25.862	0	0	0
21/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,537.0000	2,662.0000	4.927	0	0	0
21/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,450.0000	1,570.0000	8.276	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,668.0000	3,541.0000	(3.462)	0	0	0
21/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	242.0000	160.0000	(33.884)	0	0	0
21/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,183.0000	1,056.0000	(10.735)	0	0	0
21/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
21/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,368.0000	5,241.0000	(2.366)	0	0	0
21/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,932.0000	8,059.0000	1.601	0	0	0
21/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,668.0000	2,541.0000	(4.760)	0	0	0
21/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,844.0000	1,966.0000	6.616	0	0	0
21/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,068.0000	3,941.0000	(3.122)	0	0	0
21/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,618.0000	2,491.0000	(4.851)	0	0	0
21/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
21/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
21/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,868.0000	3,741.0000	(3.283)	0	0	0
21/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,239.0000	2,363.0000	5.538	0	0	0
21/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,239.0000	2,363.0000	5.538	0	0	0
21/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,548.0000	1,669.0000	7.817	0	0	0
21/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
21/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
21/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,935.0000	3,061.0000	4.293	0	0	0
21/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,934.0000	4,060.0000	3.203	0	0	0
21/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,383.0000	6,509.0000	1.974	0	0	0
21/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,893.0000	2,016.0000	6.498	0	0	0
21/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	379.0000	273.0000	(27.968)	0	0	0
21/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,170.0000	2,043.0000	(5.853)	0	0	0
21/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,836.0000	2,961.0000	4.408	0	0	0
21/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	896.0000	772.0000	(13.839)	0	0	0
21/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,933.0000	6,059.0000	2.124	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,674.0000	1,547.0000	(7.587)	0	0	0
21/08/2009	€ / R 2009/09/14	13.50	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	274.0000	179.0000	(34.672)	0	0	0
21/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,736.0000	2,862.0000	4.605	0	0	0
21/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	56.0000	34.0000	(39.286)	0	0	0
21/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,086.0000	960.0000	(11.602)	0	0	0
21/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,190.0000	2,314.0000	5.662	0	0	0
21/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	173.0000	115.0000	(33.526)	0	0	0
21/08/2009	€ / R 2009/09/14	14.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	63.0000	73.0000	15.873	0	0	0
21/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,632.0000	6,759.0000	1.915	0	0	0
21/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,382.0000	8,509.0000	1.515	0	0	0
21/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
21/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	156.0000	188.0000	20.513	0	0	0
21/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,168.0000	3,041.0000	(4.009)	0	0	0
21/08/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,822.0000	1,695.0000	(6.970)	0	0	0
21/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
21/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,133.0000	5,259.0000	2.455	0	0	0
21/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,068.0000	2,941.0000	(4.140)	0	0	0
21/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
21/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	112.0000	132.0000	17.857	0	0	0
21/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,818.0000	2,691.0000	(4.507)	0	0	0
21/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,634.0000	3,760.0000	3.467	0	0	0
21/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,070.0000	1,944.0000	(6.087)	0	0	0
21/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	256.0000	324.0000	26.563	0	0	0
21/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,168.0000	4,041.0000	(3.047)	0	0	0
21/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	803.0000	681.0000	(15.193)	0	0	0
21/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	738.0000	843.0000	14.228	0	0	0
21/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
21/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	129.0000	83.0000	(35.659)	0	0	0
21/08/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	22.0000	14.0000	(36.364)	0	0	0
21/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,369.0000	2,242.0000	(5.361)	0	0	0
21/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	361.0000	442.0000	22.438	0	0	0
21/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,353.0000	1,472.0000	8.795	0	0	0
21/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	106.0000	68.0000	(35.849)	0	0	0
21/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,768.0000	3,641.0000	(3.370)	0	0	0
21/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,304.0000	1,423.0000	9.126	0	0	0
21/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	438.0000	527.0000	20.320	0	0	0
21/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,624.0000	1,497.0000	(7.820)	0	0	0
21/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,773.0000	1,646.0000	(7.163)	0	0	0
21/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	125.0000	149.0000	19.200	0	0	0
21/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,112.0000	1,227.0000	10.342	0	0	0
21/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,383.0000	4,509.0000	2.875	0	0	0
21/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	61.0000	38.0000	(37.705)	0	0	0
21/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	140.0000	167.0000	19.286	0	0	0
21/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,834.0000	3,960.0000	3.286	0	0	0
21/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,768.0000	2,641.0000	(4.588)	0	0	0
21/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	47.0000	29.0000	(38.298)	0	0	0
21/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	783.0000	890.0000	13.665	0	0	0
21/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,318.0000	3,191.0000	(3.828)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	307.0000	208.0000	(32.248)	0	0	0
21/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,833.0000	5,959.0000	2.160	0	0	0
21/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,818.0000	3,691.0000	(3.326)	0	0	0
21/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	51.0000	31.0000	(39.216)	0	0	0
21/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	343.0000	240.0000	(30.029)	0	0	0
21/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,832.0000	7,959.0000	1.622	0	0	0
21/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	849.0000	726.0000	(14.488)	0	0	0
21/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	34.0000	21.0000	(38.235)	0	0	0
21/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	117.0000	75.0000	(35.897)	0	0	0
21/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	829.0000	938.0000	13.148	0	0	0
21/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,318.0000	4,191.0000	(2.941)	0	0	0
21/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	100.0000	118.0000	18.000	0	0	0
21/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	140.0000	167.0000	19.286	0	0	0
21/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,219.0000	2,093.0000	(5.678)	0	0	0
21/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	399.0000	484.0000	21.303	0	0	0
21/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,718.0000	3,591.0000	(3.416)	0	0	0
21/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,016.0000	1,130.0000	11.220	0	0	0
21/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,682.0000	7,809.0000	1.653	0	0	0
21/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,583.0000	5,709.0000	2.257	0	0	0
21/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	418.0000	309.0000	(26.077)	0	0	0
21/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,082.0000	7,209.0000	1.793	0	0	0
21/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	307.0000	208.0000	(32.248)	0	0	0
21/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	758.0000	636.0000	(16.095)	0	0	0
21/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,218.0000	5,091.0000	(2.434)	0	0	0
21/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	157.0000	103.0000	(34.395)	0	0	0
21/08/2009	€ / R 2009/09/14	19.00	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
21/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,319.0000	2,192.0000	(5.476)	0	0	0
21/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	693.0000	797.0000	15.007	0	0	0
21/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,683.0000	5,809.0000	2.217	0	0	0
21/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,183.0000	4,309.0000	3.012	0	0	0
21/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,160.0000	1,276.0000	10.000	0	0	0
21/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,684.0000	3,810.0000	3.420	0	0	0
21/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,784.0000	3,910.0000	3.330	0	0	0
21/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
21/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	289.0000	362.0000	25.260	0	0	0
21/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,329.0000	1,202.0000	(9.556)	0	0	0
21/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,283.0000	5,409.0000	2.385	0	0	0
21/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
21/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,782.0000	6,909.0000	1.873	0	0	0
21/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,183.0000	6,309.0000	2.038	0	0	0
21/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	37.0000	23.0000	(37.838)	0	0	0
21/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,182.0000	8,309.0000	1.552	0	0	0
21/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	969.0000	1,082.0000	11.662	0	0	0
21/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,548.0000	1,669.0000	7.817	0	0	0
21/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
21/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,918.0000	4,791.0000	(2.582)	0	0	0
21/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,233.0000	4,359.0000	2.977	0	0	0
21/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
21/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,886.0000	3,011.0000	4.331	0	0	0
21/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
21/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	80.0000	92.0000	15.000	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
21/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	876.0000	985.0000	12.443	0	0	0
21/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	497.0000	383.0000	(22.938)	0	0	0
21/08/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	43.0000	26.0000	(39.535)	0	0	0
21/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,083.0000	4,210.0000	3.110	0	0	0
21/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,794.0000	1,917.0000	6.856	0	0	0
21/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,064.0000	1,178.0000	10.714	0	0	0
21/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	32.0000	19.0000	(40.625)	0	0	0
21/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,418.0000	3,291.0000	(3.716)	0	0	0
21/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,534.0000	3,660.0000	3.565	0	0	0
21/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,922.0000	1,795.0000	(6.608)	0	0	0
21/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,487.0000	2,612.0000	5.026	0	0	0
21/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,021.0000	1,894.0000	(6.284)	0	0	0
21/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,038.0000	913.0000	(12.042)	0	0	0
21/08/2009	€ / R 2009/09/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
21/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	876.0000	985.0000	12.443	0	0	0
21/08/2009	€ / R 2009/09/14	10.30	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
21/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	43.0000	26.0000	(39.535)	0	0	0
21/08/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,984.0000	4,110.0000	3.163	0	0	0
21/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	47.0000	29.0000	(38.298)	0	0	0
21/08/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,018.0000	2,891.0000	(4.208)	0	0	0
21/08/2009	€ / R 2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,983.0000	6,109.0000	2.106	0	0	0
21/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	922.0000	1,033.0000	12.039	0	0	0
21/08/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,982.0000	8,109.0000	1.591	0	0	0
21/08/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	829.0000	938.0000	13.148	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R	2009/09/14	12.20	Call	Currency Future	40.0000	24.0000	(40.000)	0	0	0
21/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,353.0000	1,472.0000	8.795	0	0	0
21/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	4,018.0000	3,891.0000	(3.161)	0	0	0
21/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	89.0000	104.0000	16.854	0	0	0
21/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	457.0000	345.0000	(24.508)	0	0	0
21/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,085.0000	3,211.0000	4.084	0	0	0
21/08/2009	€ / R	2009/09/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,985.0000	3,111.0000	4.221	0	0	0
21/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,786.0000	2,911.0000	4.487	0	0	0
21/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,185.0000	3,311.0000	3.956	0	0	0
21/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,085.0000	3,211.0000	4.084	0	0	0
21/08/2009	€ / R	2009/09/14	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,499.0000	1,620.0000	8.072	0	0	0
21/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
21/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,289.0000	2,413.0000	5.417	0	0	0
21/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
21/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,597.0000	1,718.0000	7.577	0	0	0
21/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,985.0000	3,111.0000	4.221	0	0	0
21/08/2009	€ / R	2009/09/14	12.70	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
21/08/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,284.0000	3,411.0000	3.867	0	0	0
21/08/2009	€ / R	2009/09/14	12.80	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
21/08/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,402.0000	1,521.0000	8.488	0	0	0
21/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	€ / R	2009/12/14			Currency Future	11.5051	11.3797	(1.090)	11.5200	11.4900	13,474
21/08/2009	€ / R	2009/12/14	13.25	Call	Currency Future	134.0000	103.0000	(23.134)	0	0	0
21/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	147.0000	114.0000	(22.449)	0	0	0
21/08/2009	€ / R	2009/12/14	12.60	Call	Currency Future	206.0000	162.0000	(21.359)	0	0	0
21/08/2009	€ / R	2009/12/14	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,611.0000	4,732.0000	2.624	0	0	0
21/08/2009	€ / R	2009/12/14	19.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,017.0000	2,113.0000	4.760	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,742.0000	1,834.0000	5.281	0	0	0
21/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
21/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,216.0000	1,295.0000	6.497	0	0	0
21/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,820.0000	2,693.0000	(4.504)	0	0	0
21/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	190.0000	205.0000	7.895	0	0	0
21/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,954.0000	6,077.0000	2.066	0	0	0
21/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,292.0000	2,392.0000	4.363	0	0	0
21/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	110.0000	81.0000	(26.364)	0	0	0
21/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	89.0000	65.0000	(26.966)	0	0	0
21/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	299.0000	240.0000	(19.732)	0	0	0
21/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	221.0000	175.0000	(20.814)	0	0	0
21/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
21/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	97.0000	71.0000	(26.804)	0	0	0
21/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,155.0000	2,252.0000	4.501	0	0	0
21/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,384.0000	2,486.0000	4.279	0	0	0
21/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,301.0000	1,382.0000	6.226	0	0	0
21/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,164.0000	4,285.0000	2.906	0	0	0
21/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,413.0000	3,286.0000	(3.721)	0	0	0
21/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,201.0000	2,298.0000	4.407	0	0	0
21/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
21/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	509.0000	553.0000	8.644	0	0	0
21/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,430.0000	2,533.0000	4.239	0	0	0
21/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	688.0000	584.0000	(15.116)	0	0	0
21/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	709.0000	766.0000	8.039	0	0	0
21/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,333.0000	3,448.0000	3.450	0	0	0
21/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,787.0000	1,881.0000	5.260	0	0	0
21/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,467.0000	1,337.0000	(8.862)	0	0	0
21/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	364.0000	295.0000	(18.956)	0	0	0
21/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,348.0000	8,472.0000	1.485	0	0	0
21/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	152.0000	118.0000	(22.368)	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
21/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,810.0000	3,684.0000	(3.307)	0	0	0
21/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,702.0000	1,573.0000	(7.579)	0	0	0
21/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,263.0000	4,385.0000	2.862	0	0	0
21/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	464.0000	383.0000	(17.457)	0	0	0
21/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,313.0000	4,434.0000	2.805	0	0	0
21/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	483.0000	400.0000	(17.184)	0	0	0
21/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,518.0000	1,605.0000	5.731	0	0	0
21/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,860.0000	3,734.0000	(3.264)	0	0	0
21/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	283.0000	304.0000	7.420	0	0	0
21/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
21/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,652.0000	1,742.0000	5.448	0	0	0
21/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	174.0000	188.0000	8.046	0	0	0
21/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	115.0000	85.0000	(26.087)	0	0	0
21/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	142.0000	110.0000	(22.535)	0	0	0
21/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	323.0000	260.0000	(19.505)	0	0	0
21/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	410.0000	336.0000	(18.049)	0	0	0
21/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,246.0000	2,345.0000	4.408	0	0	0
21/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	173.0000	135.0000	(21.965)	0	0	0
21/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,844.0000	1,717.0000	(6.887)	0	0	0
21/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
21/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	845.0000	735.0000	(13.018)	0	0	0
21/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,797.0000	1,669.0000	(7.123)	0	0	0
21/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	879.0000	768.0000	(12.628)	0	0	0
21/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,155.0000	2,252.0000	4.501	0	0	0
21/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	85.0000	62.0000	(27.059)	0	0	0
21/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	818.0000	881.0000	7.702	0	0	0
21/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	101.0000	74.0000	(26.733)	0	0	0
21/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	157.0000	122.0000	(22.293)	0	0	0
21/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,475.0000	2,349.0000	(5.091)	0	0	0
21/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
21/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,353.0000	6,476.0000	1.936	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	81.0000	60.0000	(25.926)	0	0	0
21/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	856.0000	920.0000	7.477	0	0	0
21/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	605.0000	656.0000	8.430	0	0	0
21/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,697.0000	1,788.0000	5.362	0	0	0
21/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,892.0000	1,765.0000	(6.712)	0	0	0
21/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	812.0000	703.0000	(13.424)	0	0	0
21/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,672.0000	2,545.0000	(4.753)	0	0	0
21/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,513.0000	1,384.0000	(8.526)	0	0	0
21/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,721.0000	2,594.0000	(4.667)	0	0	0
21/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,201.0000	2,298.0000	4.407	0	0	0
21/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	478.0000	521.0000	8.996	0	0	0
21/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,787.0000	1,881.0000	5.260	0	0	0
21/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	167.0000	131.0000	(21.557)	0	0	0
21/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	207.0000	223.0000	7.729	0	0	0
21/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,362.0000	4,484.0000	2.797	0	0	0
21/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,949.0000	8,073.0000	1.560	0	0	0
21/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	106.0000	78.0000	(26.415)	0	0	0
21/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,110.0000	2,205.0000	4.502	0	0	0
21/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	106.0000	78.0000	(26.415)	0	0	0
21/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,697.0000	1,788.0000	5.362	0	0	0
21/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,562.0000	1,651.0000	5.698	0	0	0
21/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,869.0000	2,742.0000	(4.427)	0	0	0
21/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
21/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,099.0000	8,223.0000	1.531	0	0	0
21/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,253.0000	6,376.0000	1.967	0	0	0
21/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,749.0000	1,621.0000	(7.318)	0	0	0
21/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,476.0000	2,580.0000	4.200	0	0	0
21/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	152.0000	118.0000	(22.368)	0	0	0
21/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,214.0000	4,335.0000	2.871	0	0	0
21/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,429.0000	3,546.0000	3.412	0	0	0
21/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,058.0000	3,933.0000	(3.080)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	122.0000	93.0000	(23.770)	0	0	0
21/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,710.0000	3,584.0000	(3.396)	0	0	0
21/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	119.0000	89.0000	(25.210)	0	0	0
21/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	69.0000	50.0000	(27.536)	0	0	0
21/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,215.0000	3,088.0000	(3.950)	0	0	0
21/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	142.0000	110.0000	(22.535)	0	0	0
21/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
21/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
21/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,104.0000	6,227.0000	2.015	0	0	0
21/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,248.0000	8,373.0000	1.516	0	0	0
21/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,462.0000	3,336.0000	(3.640)	0	0	0
21/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
21/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	311.0000	250.0000	(19.614)	0	0	0
21/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,570.0000	2,675.0000	4.086	0	0	0
21/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,967.0000	4,087.0000	3.025	0	0	0
21/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,925.0000	2,021.0000	4.987	0	0	0
21/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	894.0000	960.0000	7.383	0	0	0
21/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,231.0000	2,105.0000	(5.648)	0	0	0
21/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	75.0000	55.0000	(26.667)	0	0	0
21/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
21/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
21/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,654.0000	1,526.0000	(7.739)	0	0	0
21/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	138.0000	107.0000	(22.464)	0	0	0
21/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
21/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	336.0000	271.0000	(19.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,207.0000	4,082.0000	(2.971)	0	0	0
21/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,476.0000	2,580.0000	4.200	0	0	0
21/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,624.0000	3,742.0000	3.256	0	0	0
21/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
21/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,833.0000	1,927.0000	5.128	0	0	0
21/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,575.0000	3,693.0000	3.301	0	0	0
21/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,381.0000	3,497.0000	3.431	0	0	0
21/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,607.0000	1,696.0000	5.538	0	0	0
21/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	78.0000	57.0000	(26.923)	0	0	0
21/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	950.0000	837.0000	(11.895)	0	0	0
21/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,623.0000	2,496.0000	(4.842)	0	0	0
21/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,869.0000	3,988.0000	3.076	0	0	0
21/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
21/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,971.0000	2,068.0000	4.921	0	0	0
21/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	162.0000	126.0000	(22.222)	0	0	0
21/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,523.0000	2,627.0000	4.122	0	0	0
21/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	145.0000	157.0000	8.276	0	0	0
21/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,511.0000	4,633.0000	2.705	0	0	0
21/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	126.0000	97.0000	(23.016)	0	0	0
21/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	373.0000	401.0000	7.507	0	0	0
21/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,063.0000	2,159.0000	4.653	0	0	0
21/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,663.0000	2,770.0000	4.018	0	0	0
21/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,338.0000	2,438.0000	4.277	0	0	0
21/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,602.0000	6,725.0000	1.863	0	0	0
21/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
21/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
21/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,855.0000	5,978.0000	2.101	0	0	0
21/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,085.0000	1,959.0000	(6.043)	0	0	0
21/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	130.0000	100.0000	(23.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
21/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,879.0000	1,974.0000	5.056	0	0	0
21/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,742.0000	1,834.0000	5.281	0	0	0
21/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	72.0000	52.0000	(27.778)	0	0	0
21/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	120.0000	129.0000	7.500	0	0	0
21/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,236.0000	3,350.0000	3.523	0	0	0
21/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,512.0000	3,386.0000	(3.588)	0	0	0
21/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	578.0000	481.0000	(16.782)	0	0	0
21/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	147.0000	114.0000	(22.449)	0	0	0
21/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	66.0000	48.0000	(27.273)	0	0	0
21/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,108.0000	5,230.0000	2.388	0	0	0
21/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	748.0000	641.0000	(14.305)	0	0	0
21/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,849.0000	7,973.0000	1.580	0	0	0
21/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,066.0000	2,940.0000	(4.110)	0	0	0
21/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,561.0000	4,683.0000	2.675	0	0	0
21/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,562.0000	1,651.0000	5.698	0	0	0
21/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,282.0000	1,151.0000	(10.218)	0	0	0
21/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,711.0000	2,818.0000	3.947	0	0	0
21/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	243.0000	262.0000	7.819	0	0	0
21/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	126.0000	97.0000	(23.016)	0	0	0
21/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	604.0000	505.0000	(16.391)	0	0	0
21/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	85.0000	62.0000	(27.059)	0	0	0
21/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	167.0000	131.0000	(21.557)	0	0	0
21/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	781.0000	842.0000	7.810	0	0	0
21/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
21/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,616.0000	2,723.0000	4.090	0	0	0
21/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,025.0000	909.0000	(11.317)	0	0	0
21/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,527.0000	3,644.0000	3.317	0	0	0
21/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,971.0000	2,068.0000	4.921	0	0	0
21/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,430.0000	2,533.0000	4.239	0	0	0
21/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,616.0000	2,723.0000	4.090	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R	2009/12/14	14.25	Put	Currency Future	2,805.0000	2,914.0000	3.886	0	0	0
21/08/2009	€ / R	2009/12/14	9.10	Call	Currency Future	2,426.0000	2,300.0000	(5.194)	0	0	0
21/08/2009	€ / R	2009/12/14	15.90	Put	Currency Future	4,412.0000	4,534.0000	2.765	0	0	0
21/08/2009	€ / R	2009/12/14	10.35	Put	Currency Future	82.0000	76.0000	(7.317)	0	0	0
21/08/2009	€ / R	2009/12/14	9.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/08/2009	€ / R	2009/12/14	13.75	Call	Currency Future	93.0000	68.0000	(26.882)	0	0	0
21/08/2009	€ / R	2009/12/14	12.20	Put	Currency Future	972.0000	1,041.0000	7.099	0	0	0
21/08/2009	€ / R	2009/12/14	10.00	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
21/08/2009	€ / R	2009/12/14	9.35	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/08/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,246.0000	2,345.0000	4.408	0	0	0
21/08/2009	€ / R	2009/12/14	10.25	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
21/08/2009	€ / R	2009/12/14	13.55	Call	Currency Future	110.0000	81.0000	(26.364)	0	0	0
21/08/2009	€ / R	2009/12/14	14.05	Call	Currency Future	72.0000	52.0000	(27.778)	0	0	0
21/08/2009	€ / R	2009/12/14	9.00	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/08/2009	€ / R	2009/12/14	7.35	Call	Currency Future	4,158.0000	4,032.0000	(3.030)	0	0	0
21/08/2009	€ / R	2009/12/14	7.25	Call	Currency Future	4,257.0000	4,132.0000	(2.936)	0	0	0
21/08/2009	€ / R	2009/12/14	17.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	€ / R	2009/12/14	13.90	Call	Currency Future	81.0000	60.0000	(25.926)	0	0	0
21/08/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,560.0000	1,431.0000	(8.269)	0	0	0
21/08/2009	€ / R	2009/12/14	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	€ / R	2009/12/14	10.25	Call	Currency Future	1,328.0000	1,197.0000	(9.864)	0	0	0
21/08/2009	€ / R	2009/12/14	17.20	Put	Currency Future	5,705.0000	5,828.0000	2.156	0	0	0
21/08/2009	€ / R	2009/12/14	13.80	Call	Currency Future	89.0000	65.0000	(26.966)	0	0	0
21/08/2009	€ / R	2009/12/14	8.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/08/2009	€ / R	2009/12/14	8.35	Call	Currency Future	3,165.0000	3,039.0000	(3.981)	0	0	0
21/08/2009	€ / R	2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R	2009/12/14	11.25	Put	Currency Future	349.0000	375.0000	7.450	0	0	0
21/08/2009	€ / R	2009/12/14	17.30	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/08/2009	€ / R	2009/12/14	15.30	Put	Currency Future	3,820.0000	3,939.0000	3.115	0	0	0
21/08/2009	€ / R	2009/12/14	9.00	Call	Currency Future	2,524.0000	2,398.0000	(4.992)	0	0	0
21/08/2009	€ / R	2009/12/14	8.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/08/2009	€ / R	2009/12/14	13.65	Call	Currency Future	101.0000	74.0000	(26.733)	0	0	0
21/08/2009	€ / R	2009/12/14	19.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R	2009/12/14	11.40	Call	Currency Future	529.0000	437.0000	(17.391)	0	0	0
21/08/2009	€ / R	2009/12/14	17.30	Put	Currency Future	5,805.0000	5,928.0000	2.119	0	0	0
21/08/2009	€ / R	2009/12/14	14.30	Call	Currency Future	58.0000	42.0000	(27.586)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,017.0000	2,113.0000	4.760	0	0	0
21/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	277.0000	221.0000	(20.217)	0	0	0
21/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,611.0000	3,485.0000	(3.489)	0	0	0
21/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,182.0000	2,056.0000	(5.775)	0	0	0
21/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	277.0000	221.0000	(20.217)	0	0	13,482
21/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,853.0000	2,962.0000	3.821	0	0	0
21/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,925.0000	2,021.0000	4.987	0	0	0
21/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	192.0000	150.0000	(21.875)	0	0	0
21/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,237.0000	1,105.0000	(10.671)	0	0	0
21/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,755.0000	5,878.0000	2.137	0	0	0
21/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
21/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	130.0000	100.0000	(23.077)	0	0	0
21/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,387.0000	1,471.0000	6.056	0	0	0
21/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,264.0000	3,138.0000	(3.860)	0	0	0
21/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	122.0000	93.0000	(23.770)	0	0	0
21/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,749.0000	7,874.0000	1.613	0	0	0
21/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,799.0000	7,923.0000	1.590	0	0	0
21/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,384.0000	2,486.0000	4.279	0	0	0
21/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,430.0000	1,515.0000	5.944	0	0	0
21/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	179.0000	140.0000	(21.788)	0	0	0
21/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,403.0000	6,526.0000	1.921	0	0	0
21/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	185.0000	145.0000	(21.622)	0	0	0
21/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,398.0000	8,522.0000	1.477	0	0	0
21/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,004.0000	6,127.0000	2.049	0	0	0
21/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,474.0000	1,560.0000	5.834	0	0	0
21/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,760.0000	3,634.0000	(3.351)	0	0	0
21/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	424.0000	458.0000	8.019	0	0	0
21/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,999.0000	8,123.0000	1.550	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
21/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,770.0000	2,643.0000	(4.585)	0	0	0
21/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	972.0000	1,041.0000	7.099	0	0	0
21/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,700.0000	7,824.0000	1.610	0	0	0
21/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	288.0000	230.0000	(20.139)	0	0	0
21/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	445.0000	367.0000	(17.528)	0	0	0
21/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,661.0000	3,535.0000	(3.442)	0	0	0
21/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,139.0000	3,253.0000	3.632	0	0	0
21/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	540.0000	587.0000	8.704	0	0	0
21/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	398.0000	427.0000	7.286	0	0	0
21/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	12,547
21/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	553.0000	457.0000	(17.360)	0	0	0
21/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,314.0000	3,187.0000	(3.832)	0	0	0
21/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,153.0000	6,277.0000	2.015	0	0	0
21/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,258.0000	1,338.0000	6.359	0	0	0
21/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	266.0000	212.0000	(20.301)	0	0	0
21/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	394.0000	322.0000	(18.274)	0	0	0
21/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,329.0000	2,202.0000	(5.453)	0	0	0
21/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,011.0000	1,083.0000	7.122	0	0	0
21/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	639.0000	692.0000	8.294	0	0	0
21/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	506.0000	418.0000	(17.391)	0	0	0
21/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	213.0000	168.0000	(21.127)	0	0	0
21/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,051.0000	7,175.0000	1.759	0	0	0
21/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,149.0000	8,273.0000	1.522	0	0	0
21/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	379.0000	308.0000	(18.734)	0	0	0
21/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	230.0000	181.0000	(21.304)	0	0	0
21/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	674.0000	729.0000	8.160	0	0	0
21/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,174.0000	1,252.0000	6.644	0	0	0
21/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	350.0000	283.0000	(19.143)	0	0	0
21/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,307.0000	4,182.0000	(2.902)	0	0	0
21/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,556.0000	5,678.0000	2.196	0	0	0
21/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	450.0000	489.0000	8.667	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
21/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	199.0000	156.0000	(21.608)	0	0	0
21/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,344.0000	1,426.0000	6.101	0	0	0
21/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	631.0000	530.0000	(16.006)	0	0	0
21/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,257.0000	5,379.0000	2.321	0	0	0
21/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	718.0000	612.0000	(14.763)	0	0	0
21/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	326.0000	351.0000	7.669	0	0	0
21/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	572.0000	621.0000	8.566	0	0	0
21/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	262.0000	283.0000	8.015	0	0	0
21/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,133.0000	1,209.0000	6.708	0	0	0
21/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	427.0000	351.0000	(17.799)	0	0	0
21/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,065.0000	4,186.0000	2.977	0	0	0
21/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	745.0000	803.0000	7.785	0	0	0
21/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	257.0000	204.0000	(20.623)	0	0	0
21/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
21/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	238.0000	189.0000	(20.588)	0	0	0
21/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,988.0000	1,862.0000	(6.338)	0	0	0
21/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	932.0000	1,000.0000	7.296	0	0	0
21/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,051.0000	1,124.0000	6.946	0	0	0
21/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	63.0000	46.0000	(26.984)	0	0	0
21/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,280.0000	2,153.0000	(5.570)	0	0	0
21/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	238.0000	189.0000	(20.588)	0	0	0
21/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
21/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,771.0000	3,889.0000	3.129	0	0	0
21/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
21/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	159.0000	172.0000	8.176	0	0	0
21/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,752.0000	6,875.0000	1.822	0	0	0
21/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,133.0000	1,209.0000	6.708	0	0	0
21/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	914.0000	802.0000	(12.254)	0	0	0
21/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,147.0000	1,024.0000	(10.724)	0	0	0
21/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	659.0000	557.0000	(15.478)	0	0	0
21/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,374.0000	1,244.0000	(9.461)	0	0	0
21/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,116.0000	2,989.0000	(4.076)	0	0	0
21/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	304.0000	327.0000	7.566	0	0	0
21/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
21/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	132.0000	143.0000	8.333	0	0	0
21/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,108.0000	3,983.0000	(3.043)	0	0	0
21/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	987.0000	872.0000	(11.651)	0	0	0
21/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,758.0000	2,866.0000	3.916	0	0	0
21/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,344.0000	1,426.0000	6.101	0	0	0
21/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
21/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,722.0000	3,840.0000	3.170	0	0	0
21/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,134.0000	2,007.0000	(5.951)	0	0	0
21/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,188.0000	3,302.0000	3.576	0	0	0
21/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,192.0000	1,064.0000	(10.738)	0	0	0
21/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,284.0000	3,399.0000	3.502	0	0	0
21/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,092.0000	1,166.0000	6.777	0	0	0
21/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	92.0000	95.0000	3.261	0	0	0
21/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	780.0000	672.0000	(13.846)	0	0	0
21/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	224.0000	242.0000	8.036	0	0	0
21/08/2009	€ / R 2009/12/14	8.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	206.0000	162.0000	(21.359)	0	0	0
21/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,301.0000	1,382.0000	6.226	0	0	0
21/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	87.0000	85.0000	(2.299)	0	0	0
21/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	247.0000	196.0000	(20.648)	0	0	0
21/08/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,037.0000	1,910.0000	(6.235)	0	0	0
21/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
21/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	199.0000	156.0000	(21.608)	0	0	0
21/08/2009	€ / R 2009/12/14	9.50	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
21/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	97.0000	105.0000	8.247	0	0	0
21/08/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,017.0000	2,890.0000	(4.209)	0	0	0
21/08/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,102.0000	985.0000	(10.617)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R	2009/12/14	14.50	Call	Currency Future	49.0000	36.0000	(26.531)	0	0	0
21/08/2009	€ / R	2009/12/14	17.40	Put	Currency Future	5,904.0000	6,027.0000	2.083	0	0	0
21/08/2009	€ / R	2009/12/14	17.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	€ / R	2009/12/14	14.50	Put	Currency Future	3,043.0000	3,156.0000	3.713	0	0	0
21/08/2009	€ / R	2009/12/14	15.40	Put	Currency Future	3,918.0000	4,038.0000	3.063	0	0	0
21/08/2009	€ / R	2009/12/14	15.50	Put	Currency Future	4,016.0000	4,137.0000	3.013	0	0	0
21/08/2009	€ / R	2009/12/14	15.50	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
21/08/2009	€ / R	2009/12/14	19.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R	2009/12/14	7.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,909.0000	3,783.0000	(3.223)	0	0	0
21/08/2009	€ / R	2009/12/14	19.40	Put	Currency Future	7,899.0000	8,023.0000	1.570	0	0	0
21/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,115.0000	4,236.0000	2.940	0	0	0
21/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
21/08/2009	€ / R	2009/12/14	9.60	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
21/08/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,940.0000	1,814.0000	(6.495)	0	0	0
21/08/2009	€ / R	2009/12/14	8.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,303.0000	6,426.0000	1.951	0	0	0
21/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,909.0000	3,783.0000	(3.223)	0	0	0
21/08/2009	€ / R	2009/12/14	17.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,918.0000	2,791.0000	(4.352)	0	0	0
21/08/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,203.0000	6,326.0000	1.983	0	0	0
21/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	€ / R	2009/12/14	19.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/08/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,198.0000	8,323.0000	1.525	0	0	0
21/08/2009	€ / R	2009/12/14	19.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,298.0000	8,422.0000	1.494	0	0	0
21/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	4,009.0000	3,883.0000	(3.143)	0	0	0
21/08/2009	€ / R	2009/12/14	17.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	€ / R	2010/03/15			Currency Future	11.6850	11.5579	(1.088)	11.7100	11.7100	1,363
21/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
21/08/2009	€ / R	2010/03/15	12.15	Call	Currency Future	513.0000	444.0000	(13.450)	0	0	0
21/08/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,241.0000	1,308.0000	5.399	0	0	0
21/08/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,071.0000	964.0000	(9.991)	0	0	0
21/08/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,458.0000	4,566.0000	2.423	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,689.0000	1,769.0000	4.737	0	0	0
21/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,991.0000	2,078.0000	4.370	0	0	0
21/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	340.0000	291.0000	(14.412)	0	0	0
21/08/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,692.0000	3,798.0000	2.871	0	0	0
21/08/2009	€ / R 2010/03/15	19.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	978.0000	1,036.0000	5.930	0	0	0
21/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,080.0000	2,168.0000	4.231	0	0	0
21/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
21/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,502.0000	3,606.0000	2.970	0	0	0
21/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	43.0000	43.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,605.0000	1,683.0000	4.860	0	0	0
21/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0
21/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,077.0000	8,202.0000	1.548	0	0	0
21/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	265.0000	226.0000	(14.717)	0	0	0
21/08/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,314.0000	4,421.0000	2.480	0	0	0
21/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	93.0000	73.0000	(21.505)	0	0	0
21/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	324.0000	277.0000	(14.506)	0	0	0
21/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	114.0000	95.0000	(16.667)	0	0	0
21/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	216.0000	182.0000	(15.741)	0	0	0
21/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,557.0000	1,436.0000	(7.771)	0	0	0
21/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,111.0000	6,224.0000	1.849	0	0	0
21/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	170.0000	142.0000	(16.471)	0	0	0
21/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	738.0000	786.0000	6.504	0	0	0
21/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	286.0000	306.0000	6.993	0	0	0
21/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	345.0000	369.0000	6.957	0	0	0
21/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,769.0000	5,880.0000	1.924	0	0	0
21/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,979.0000	4,087.0000	2.714	0	0	0
21/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	127.0000	106.0000	(16.535)	0	0	0
21/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,436.0000	2,528.0000	3.777	0	0	0
21/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	980.0000	877.0000	(10.510)	0	0	0
21/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,730.0000	7,854.0000	1.604	0	0	0
21/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	51.0000	36.0000	(29.412)	0	0	0
21/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,481.0000	2,574.0000	3.748	0	0	0
21/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,650.0000	4,758.0000	2.323	0	0	0
21/08/2009	€ / R 2010/03/15	11.75	Put	Currency Future	706.0000	752.0000	6.516	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	623.0000	544.0000	(12.681)	0	0	0
21/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	348.0000	298.0000	(14.368)	0	0	0
21/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	132.0000	110.0000	(16.667)	0	0	0
21/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	93.0000	98.0000	5.376	0	0	0
21/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,916.0000	6,028.0000	1.893	0	0	0
21/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	305.0000	326.0000	6.885	0	0	0
21/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	122.0000	128.0000	4.918	0	0	0
21/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	116.0000	97.0000	(16.379)	0	0	0
21/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,360.0000	3,463.0000	3.065	0	0	0
21/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	89.0000	70.0000	(21.348)	0	0	0
21/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,146.0000	4,019.0000	(3.063)	0	0	0
21/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,124.0000	2,213.0000	4.190	0	0	0
21/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,754.0000	2,851.0000	3.522	0	0	0
21/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,403.0000	6,518.0000	1.796	0	0	0
21/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,931.0000	4,039.0000	2.747	0	0	0
21/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	99.0000	79.0000	(20.202)	0	0	0
21/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	37.0000	37.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,328.0000	2,201.0000	(5.455)	0	0	0
21/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	179.0000	186.0000	3.911	0	0	0
21/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,860.0000	1,944.0000	4.516	0	0	0
21/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	38.0000	26.0000	(31.579)	0	0	0
21/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	426.0000	366.0000	(14.085)	0	0	0
21/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	221.0000	186.0000	(15.837)	0	0	0
21/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,642.0000	1,520.0000	(7.430)	0	0	0
21/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	54.0000	38.0000	(29.630)	0	0	0
21/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	259.0000	221.0000	(14.672)	0	0	0
21/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	869.0000	770.0000	(11.392)	0	0	0
21/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,985.0000	3,084.0000	3.317	0	0	0
21/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	606.0000	528.0000	(12.871)	0	0	0
21/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,563.0000	1,640.0000	4.926	0	0	0
21/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,572.0000	2,445.0000	(4.938)	0	0	0
21/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	120.0000	100.0000	(16.667)	0	0	0
21/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	48.0000	48.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,751.0000	3,623.0000	(3.412)	0	0	0
21/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	482.0000	514.0000	6.639	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	168.0000	175.0000	4.167	0	0	0
21/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	145.0000	121.0000	(16.552)	0	0	0
21/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,554.0000	3,426.0000	(3.602)	0	0	0
21/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,433.0000	1,313.0000	(8.374)	0	0	0
21/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,314.0000	1,194.0000	(9.132)	0	0	0
21/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	674.0000	719.0000	6.677	0	0	0
21/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	486.0000	420.0000	(13.580)	0	0	0
21/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	250.0000	268.0000	7.200	0	0	0
21/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,835.0000	3,942.0000	2.790	0	0	0
21/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,768.0000	2,640.0000	(4.624)	0	0	0
21/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	44.0000	31.0000	(29.545)	0	0	0
21/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,275.0000	8,400.0000	1.511	0	0	0
21/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,375.0000	8,500.0000	1.493	0	0	0
21/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,051.0000	1,112.0000	5.804	0	0	0
21/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	46.0000	46.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	103.0000	83.0000	(19.417)	0	0	0
21/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	107.0000	113.0000	5.607	0	0	0
21/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,653.0000	3,525.0000	(3.504)	0	0	0
21/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	148.0000	155.0000	4.730	0	0	0
21/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
21/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,475.0000	2,347.0000	(5.172)	0	0	0
21/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	771.0000	820.0000	6.355	0	0	0
21/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,915.0000	2,787.0000	(4.391)	0	0	0
21/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	923.0000	822.0000	(10.943)	0	0	0
21/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,728.0000	1,606.0000	(7.060)	0	0	0
21/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,040.0000	934.0000	(10.192)	0	0	0
21/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
21/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	388.0000	414.0000	6.701	0	0	0
21/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	276.0000	236.0000	(14.493)	0	0	0
21/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	80.0000	86.0000	7.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	30.0000	30.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,597.0000	3,702.0000	2.919	0	0	0
21/08/2009	€ / R 2010/03/15	9.05	Put	Currency Future	35.0000	35.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,308.0000	3,180.0000	(3.869)	0	0	0
21/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,815.0000	1,694.0000	(6.667)	0	0	0
21/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	189.0000	159.0000	(15.873)	0	0	0
21/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	745.0000	653.0000	(12.349)	0	0	0
21/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,900.0000	3,771.0000	(3.308)	0	0	0
21/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,662.0000	2,758.0000	3.606	0	0	0
21/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,161.0000	3,033.0000	(4.049)	0	0	0
21/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,159.0000	6,273.0000	1.851	0	0	0
21/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	560.0000	595.0000	6.250	0	0	0
21/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,801.0000	3,673.0000	(3.368)	0	0	0
21/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	197.0000	166.0000	(15.736)	0	0	0
21/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,670.0000	2,543.0000	(4.757)	0	0	0
21/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,293.0000	4,166.0000	(2.958)	0	0	0
21/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,879.0000	8,003.0000	1.574	0	0	0
21/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	148.0000	123.0000	(16.892)	0	0	0
21/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	40.0000	28.0000	(30.000)	0	0	0
21/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	817.0000	721.0000	(11.750)	0	0	0
21/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,774.0000	1,856.0000	4.622	0	0	0
21/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,126.0000	8,251.0000	1.538	0	0	0
21/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	295.0000	252.0000	(14.576)	0	0	0
21/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	499.0000	432.0000	(13.427)	0	0	0
21/08/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,860.0000	1,738.0000	(6.559)	0	0	0
21/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	309.0000	264.0000	(14.563)	0	0	0
21/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	202.0000	170.0000	(15.842)	0	0	0
21/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,522.0000	1,598.0000	4.993	0	0	0
21/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	434.0000	462.0000	6.452	0	0	0
21/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,014.0000	1,074.0000	5.917	0	0	0
21/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,949.0000	1,827.0000	(6.260)	0	0	0
21/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,554.0000	4,662.0000	2.372	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,506.0000	4,614.0000	2.397	0	0	0
21/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	357.0000	306.0000	(14.286)	0	0	0
21/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,305.0000	6,420.0000	1.824	0	0	0
21/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
21/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	137.0000	114.0000	(16.788)	0	0	0
21/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,817.0000	1,900.0000	4.568	0	0	0
21/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	226.0000	191.0000	(15.487)	0	0	0
21/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,456.0000	3,328.0000	(3.704)	0	0	0
21/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,135.0000	1,026.0000	(9.604)	0	0	0
21/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	302.0000	258.0000	(14.570)	0	0	0
21/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	142.0000	118.0000	(16.901)	0	0	0
21/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	659.0000	577.0000	(12.443)	0	0	0
21/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,266.0000	3,368.0000	3.123	0	0	0
21/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	52.0000	36.0000	(30.769)	0	0	0
21/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	193.0000	162.0000	(16.062)	0	0	0
21/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,183.0000	2,056.0000	(5.818)	0	0	0
21/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,391.0000	2,483.0000	3.848	0	0	0
21/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	151.0000	126.0000	(16.556)	0	0	0
21/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	129.0000	108.0000	(16.279)	0	0	0
21/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	268.0000	287.0000	7.090	0	0	0
21/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	768.0000	675.0000	(12.109)	0	0	0
21/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	641.0000	560.0000	(12.637)	0	0	0
21/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,210.0000	3,082.0000	(3.988)	0	0	0
21/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,346.0000	2,437.0000	3.879	0	0	0
21/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,829.0000	7,953.0000	1.584	0	0	0
21/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,708.0000	2,804.0000	3.545	0	0	0
21/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,103.0000	995.0000	(9.791)	0	0	0
21/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	231.0000	195.0000	(15.584)	0	0	0
21/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,867.0000	5,978.0000	1.892	0	0	0
21/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	410.0000	438.0000	6.829	0	0	0
21/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	69.0000	75.0000	8.696	0	0	0
21/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,231.0000	2,104.0000	(5.693)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,481.0000	1,556.0000	5.064	0	0	0
21/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	895.0000	796.0000	(11.061)	0	0	0
21/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,850.0000	3,722.0000	(3.325)	0	0	0
21/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	325.0000	347.0000	6.769	0	0	0
21/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,218.0000	4,326.0000	2.560	0	0	0
21/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	114.0000	120.0000	5.263	0	0	0
21/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,010.0000	905.0000	(10.396)	0	0	13,636
21/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,195.0000	4,068.0000	(3.027)	0	0	0
21/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
21/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,505.0000	3,377.0000	(3.652)	0	0	0
21/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,866.0000	2,738.0000	(4.466)	0	0	0
21/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	366.0000	313.0000	(14.481)	0	0	0
21/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,817.0000	2,689.0000	(4.544)	0	0	0
21/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,524.0000	2,396.0000	(5.071)	0	0	0
21/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,904.0000	1,783.0000	(6.355)	0	0	0
21/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
21/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,313.0000	3,415.0000	3.079	0	0	0
21/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,599.0000	1,478.0000	(7.567)	0	0	0
21/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	101.0000	81.0000	(19.802)	0	0	0
21/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,353.0000	1,233.0000	(8.869)	0	0	0
21/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,644.0000	3,750.0000	2.909	0	0	0
21/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,266.0000	4,373.0000	2.508	0	0	0
21/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	87.0000	68.0000	(21.839)	0	0	0
21/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	659.0000	577.0000	(12.443)	0	0	0
21/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,702.0000	3,574.0000	(3.458)	0	0	0
21/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,602.0000	4,710.0000	2.347	0	0	0
21/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	674.0000	719.0000	6.677	0	0	0
21/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	139.0000	116.0000	(16.547)	0	0	0
21/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	404.0000	347.0000	(14.109)	0	0	13,636
21/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,603.0000	3,475.0000	(3.553)	0	0	0
21/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,062.0000	6,175.0000	1.864	0	0	0
21/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,454.0000	3,558.0000	3.011	0	0	0
21/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,818.0000	5,929.0000	1.908	0	0	0
21/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,319.0000	1,390.0000	5.383	0	0	0
21/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	206.0000	174.0000	(15.534)	0	0	0
21/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	95.0000	75.0000	(21.053)	0	0	0
21/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,617.0000	2,712.0000	3.630	0	0	0
21/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	47.0000	32.0000	(31.915)	0	0	0
21/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,410.0000	4,517.0000	2.426	0	0	0
21/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,280.0000	2,153.0000	(5.570)	0	0	0
21/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,451.0000	6,568.0000	1.814	0	0	0
21/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	134.0000	112.0000	(16.418)	0	0	0
21/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,259.0000	3,131.0000	(3.928)	0	0	0
21/08/2009	€ / R 2010/03/15	11.60	Put	Currency Future	615.0000	655.0000	6.504	0	0	0
21/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,720.0000	5,831.0000	1.941	0	0	0
21/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	36.0000	26.0000	(27.778)	0	0	0
21/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,549.0000	3,654.0000	2.959	0	0	0
21/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,027.0000	8,152.0000	1.557	0	0	0
21/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,526.0000	2,620.0000	3.721	0	0	0
21/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,244.0000	4,117.0000	(2.992)	0	0	0
21/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	55.0000	39.0000	(29.091)	0	0	0
21/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,424.0000	8,550.0000	1.496	0	0	0
21/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	91.0000	72.0000	(20.879)	0	0	0
21/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	700.0000	613.0000	(12.429)	0	0	0
21/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,732.0000	1,813.0000	4.677	0	0	0
21/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	211.0000	178.0000	(15.640)	0	0	0
21/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,780.0000	7,904.0000	1.594	0	0	0
21/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	332.0000	284.0000	(14.458)	0	0	0
21/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	45.0000	45.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,681.0000	7,804.0000	1.601	0	0	0
21/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	317.0000	271.0000	(14.511)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	158.0000	165.0000	4.430	0	0	0
21/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	557.0000	484.0000	(13.106)	0	0	0
21/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	951.0000	849.0000	(10.726)	0	0	0
21/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,719.0000	2,591.0000	(4.708)	0	0	0
21/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
21/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	533.0000	567.0000	6.379	0	0	0
21/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	589.0000	513.0000	(12.903)	0	0	0
21/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	34.0000	34.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,393.0000	1,273.0000	(8.615)	0	0	0
21/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	804.0000	855.0000	6.343	0	0	0
21/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,621.0000	2,494.0000	(4.845)	0	0	0
21/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,771.0000	1,650.0000	(6.832)	0	0	0
21/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,883.0000	3,990.0000	2.756	0	0	0
21/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	872.0000	926.0000	6.193	0	0	0
21/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	36.0000	36.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
21/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,035.0000	2,123.0000	4.324	0	0	0
21/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,684.0000	1,563.0000	(7.185)	0	0	0
21/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	542.0000	470.0000	(13.284)	0	0	0
21/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,647.0000	1,726.0000	4.797	0	0	0
21/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	118.0000	98.0000	(16.949)	0	0	0
21/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	527.0000	457.0000	(13.283)	0	0	0
21/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	99.0000	105.0000	6.061	0	0	0
21/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	907.0000	962.0000	6.064	0	0	0
21/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,407.0000	3,511.0000	3.053	0	0	0
21/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	270.0000	230.0000	(14.815)	0	0	0
21/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	838.0000	890.0000	6.205	0	0	0
21/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	366.0000	391.0000	6.831	0	0	0
21/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,850.0000	3,722.0000	(3.325)	0	0	0
21/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,571.0000	2,666.0000	3.695	0	0	0
21/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	587.0000	624.0000	6.303	0	0	0
21/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	43.0000	30.0000	(30.233)	0	0	0
21/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	507.0000	540.0000	6.509	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,208.0000	6,322.0000	1.836	0	0	0
21/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	942.0000	999.0000	6.051	0	0	0
21/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	573.0000	498.0000	(13.089)	0	0	0
21/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	792.0000	698.0000	(11.869)	0	0	0
21/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	722.0000	632.0000	(12.465)	0	0	0
21/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,176.0000	8,301.0000	1.529	0	0	0
21/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	139.0000	146.0000	5.036	0	0	0
21/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	460.0000	397.0000	(13.696)	0	0	0
21/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,125.0000	1,189.0000	5.689	0	0	0
21/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	282.0000	241.0000	(14.539)	0	0	0
21/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,947.0000	2,033.0000	4.417	0	0	0
21/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,474.0000	1,354.0000	(8.141)	0	0	0
21/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	123.0000	102.0000	(17.073)	0	0	0
21/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,788.0000	3,894.0000	2.798	0	0	0
21/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	42.0000	42.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	181.0000	152.0000	(16.022)	0	0	0
21/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,342.0000	4,215.0000	(2.925)	0	0	0
21/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,377.0000	2,250.0000	(5.343)	0	0	0
21/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,357.0000	3,229.0000	(3.813)	0	0	0
21/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,846.0000	2,944.0000	3.443	0	0	0
21/08/2009	€ / R 2010/03/15	13.70	Call	Currency Future	242.0000	205.0000	(15.289)	0	0	0
21/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	384.0000	330.0000	(14.063)	0	0	0
21/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,399.0000	1,472.0000	5.218	0	0	0
21/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,172.0000	3,273.0000	3.184	0	0	0
21/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	157.0000	131.0000	(16.561)	0	0	0
21/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,123.0000	4,230.0000	2.595	0	0	0
21/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	108.0000	88.0000	(18.519)	0	0	0
21/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,965.0000	6,077.0000	1.878	0	0	0
21/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,257.0000	2,347.0000	3.988	0	0	0
21/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	190.0000	201.0000	5.789	0	0	0
21/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	217.0000	233.0000	7.373	0	0	0
21/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	254.0000	215.0000	(15.354)	0	0	0
21/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,169.0000	2,257.0000	4.057	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,040.0000	1,918.0000	(5.980)	0	0	0
21/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	112.0000	93.0000	(16.964)	0	0	0
21/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,027.0000	4,135.0000	2.682	0	0	0
21/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
21/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,275.0000	1,159.0000	(9.098)	0	0	0
21/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,202.0000	1,091.0000	(9.235)	0	0	0
21/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,928.0000	8,053.0000	1.577	0	0	0
21/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
21/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,014.0000	2,886.0000	(4.247)	0	0	0
21/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,134.0000	2,010.0000	(5.811)	0	0	0
21/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,998.0000	3,870.0000	(3.202)	0	0	0
21/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,097.0000	3,969.0000	(3.124)	0	0	0
21/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,112.0000	2,984.0000	(4.113)	0	0	0
21/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	50.0000	34.0000	(32.000)	0	0	0
21/08/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,949.0000	3,821.0000	(3.241)	0	0	0
21/08/2009	€ / R 2010/03/15	8.65	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/08/2009	€ / R 2010/03/15	7.65	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/08/2009	€ / R 2010/03/15	7.65	Call	Currency Future	4,048.0000	3,920.0000	(3.162)	0	0	0
21/08/2009	€ / R 2010/03/15	8.65	Call	Currency Future	3,063.0000	2,935.0000	(4.179)	0	0	0
21/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,354.0000	6,469.0000	1.810	0	0	0
21/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,362.0000	4,469.0000	2.453	0	0	0
21/08/2009	€ / R 2010/03/15	7.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/08/2009	€ / R 2010/03/15	18.00	Call	Currency Future	39.0000	27.0000	(30.769)	0	0	0
21/08/2009	€ / R 2010/03/15	9.65	Call	Currency Future	2,086.0000	1,964.0000	(5.849)	0	0	0
21/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,964.0000	2,837.0000	(4.285)	0	0	0
21/08/2009	€ / R 2010/03/15	20.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	29.0000	29.0000	-	0	0	0
21/08/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,325.0000	8,450.0000	1.502	0	0	0
21/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,994.0000	1,873.0000	(6.068)	0	0	0
21/08/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,219.0000	3,320.0000	3.138	0	0	0
21/08/2009	€ / R 2010/03/15	14.75	Call	Currency Future	154.0000	128.0000	(16.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	€ / R	2010/03/15	17.90	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
21/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	106.0000	86.0000	(18.868)	0	0	0
21/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,171.0000	4,278.0000	2.565	0	0	0
21/08/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,226.0000	8,351.0000	1.520	0	0	0
21/08/2009	€ / R	2010/03/15	19.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,302.0000	2,392.0000	3.910	0	0	0
21/08/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,256.0000	6,371.0000	1.838	0	0	0
21/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,440.0000	1,514.0000	5.139	0	0	0
21/08/2009	€ / R	2010/03/15	9.75	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
21/08/2009	€ / R	2010/03/15	9.65	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
21/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	237.0000	200.0000	(15.612)	0	0	0
21/08/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,169.0000	1,058.0000	(9.495)	0	0	0
21/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	375.0000	321.0000	(14.400)	0	0	0
21/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	234.0000	250.0000	6.838	0	0	0
21/08/2009	€ / R	2010/03/15	15.95	Call	Currency Future	97.0000	77.0000	(20.619)	0	0	0
21/08/2009	€ / R	2010/03/15	10.65	Call	Currency Future	1,237.0000	1,125.0000	(9.054)	0	0	0
21/08/2009	€ / R	2010/03/15	15.65	Put	Currency Future	4,076.0000	4,182.0000	2.601	0	0	0
21/08/2009	€ / R	2010/03/15	17.65	Call	Currency Future	49.0000	33.0000	(32.653)	0	0	0
21/08/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,014.0000	6,126.0000	1.862	0	0	0
21/08/2009	€ / R	2010/03/15	15.65	Call	Currency Future	111.0000	90.0000	(18.919)	0	0	0
21/08/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,213.0000	2,302.0000	4.022	0	0	0
21/08/2009	€ / R	2010/03/15	13.65	Call	Currency Future	248.0000	210.0000	(15.323)	0	0	0
21/08/2009	€ / R	2010/03/15	10.65	Put	Currency Future	202.0000	217.0000	7.426	0	0	0
21/08/2009	€ / R	2010/03/15	11.65	Call	Currency Future	679.0000	595.0000	(12.371)	0	0	0
21/08/2009	€ / R	2010/03/15	11.65	Put	Currency Future	644.0000	687.0000	6.677	0	0	0
21/08/2009	€ / R	2010/03/15	19.65	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/08/2009	€ / R	2010/03/15	19.65	Put	Currency Future	7,978.0000	8,102.0000	1.554	0	0	0
21/08/2009	AL13	2009/11/05			Index Future	249.2260	249.2920	0.026	0.0000	0.0000	10
21/08/2009	ALBI	2009/11/05			Index Future	299.7820	300.7440	0.321	0.0000	0.0000	694
21/08/2009	ALBI	2010/02/04			Index Future	305.3050	306.2830	0.320	0.0000	0.0000	0
21/08/2009	CRD1	2009/11/05			Index Future	127.7580	127.9980	0.188	0.0000	0.0000	2

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	CRD1	2010/02/04			Index Future	130.1120	130.3550	0.187	0.0000	0.0000	0
21/08/2009	GOVI	2009/11/05			jGovi	301.5725	302.5035	0.309	0.0000	0.0000	543
21/08/2009	GOVI	2010/02/04			jGovi	307.1285	308.0750	0.308	0.0000	0.0000	0
21/08/2009	ILBI	2009/11/05			Index Future	364.5980	364.6450	0.013	0.0000	0.0000	3
21/08/2009	J153	2010/08/31			jSwap	7.5140	7.5010	(0.173)	0.0000	0.0000	0
21/08/2009	J157	2015/09/15			jSwap	8.4810	8.4370	(0.519)	0.0000	0.0000	0
21/08/2009	J186	2026/12/21			jSwap	8.1160	8.0660	(0.616)	0.0000	0.0000	0
21/08/2009	J201	2014/12/22			jSwap	8.3230	8.2780	(0.541)	0.0000	0.0000	0
21/08/2009	J203	2017/09/15			jSwap	8.6110	8.5570	(0.627)	0.0000	0.0000	0
21/08/2009	J204	2018/12/21			jSwap	8.5800	8.5200	(0.699)	0.0000	0.0000	0
21/08/2009	J207	2020/01/15			jSwap	8.5680	8.5070	(0.712)	0.0000	0.0000	0
21/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
21/08/2009	JFRA	2009/11/05			jFra	6.8070	6.8120	0.073	0.0000	0.0000	0
21/08/2009	JFRA	2010/02/04			jFra	6.7880	6.7580	(0.442)	0.0000	0.0000	0
21/08/2009	JFRA	2010/05/06			jFra	6.9030	6.8720	(0.449)	0.0000	0.0000	0
21/08/2009	JFRA	2010/08/05			jFra	7.1840	7.1410	(0.599)	0.0000	0.0000	0
21/08/2009	JFRA	2010/11/04			jFra	7.5060	7.4870	(0.253)	0.0000	0.0000	0
21/08/2009	JN02	2009/11/05			jNote	7.4220	7.3920	(0.404)	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
21/08/2009	JN02	2010/02/04			jNote	7.6450	7.6000	(0.589)	0.0000	0.0000	0
21/08/2009	JN05	2009/11/05			jNote	8.2990	8.2520	(0.566)	0.0000	0.0000	0
21/08/2009	JN05	2010/02/04			jNote	8.4290	8.3800	(0.581)	0.0000	0.0000	0
21/08/2009	JN10	2009/11/05			jNote	8.5320	8.4760	(0.656)	0.0000	0.0000	0
21/08/2009	JN10	2010/02/04			jNote	8.5860	8.5280	(0.676)	0.0000	0.0000	0
21/08/2009	JROD	2009/08/31			jRod	7.1300	7.1280	(0.028)	0.0000	0.0000	0
21/08/2009	JROD	2009/09/30			jRod	7.0460	7.0390	(0.099)	0.0000	0.0000	0
21/08/2009	JROD	2009/10/30			jRod	7.0470	7.0340	(0.184)	0.0000	0.0000	0
21/08/2009	JROD	2009/11/30			jRod	7.1650	7.1560	(0.126)	0.0000	0.0000	0
21/08/2009	JROD	2009/12/31			jRod	7.2200	7.2100	(0.139)	0.0000	0.0000	0
21/08/2009	OTH1	2009/11/05			Index Future	289.9550	291.0690	0.384	0.0000	0.0000	3
21/08/2009	OTH1	2010/02/04			Index Future	295.2970	296.4300	0.384	0.0000	0.0000	0
21/08/2009	R153	2009/11/05			Bond Future	7.5430	7.4680	(0.994)	0.0000	0.0000	0
21/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	22.0000	26.0000	18.182	0	0	0
21/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	857.0000	802.0000	(6.418)	0	0	0
21/08/2009	R155	2009/11/05			Bond Future	7.6840	7.6030	(1.054)	0.0000	0.0000	0
21/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	452.0000	386.0000	(14.602)	0	0	0
21/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	568.0000	644.0000	13.380	0	0	0
21/08/2009	R157	2009/11/05			Bond Future	8.2250	8.1720	(0.644)	0.0000	0.0000	5,970
21/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	368.0000	412.0000	11.957	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
21/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,253.0000	4,018.0000	(5.526)	0	0	0
21/08/2009	R157	2010/02/04			Bond Future	8.2860	8.2290	(0.688)	0.0000	0.0000	0
21/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,963.0000	3,766.0000	(4.971)	0	0	0
21/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,226.0000	1,317.0000	7.423	0	0	0
21/08/2009	R157	2010/05/06			Bond Future	8.3040	8.2440	(0.723)	0.0000	0.0000	0
21/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,256.0000	2,127.0000	(5.718)	0	0	0
21/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,198.0000	3,359.0000	5.034	0	0	0
21/08/2009	R157	2010/08/05			Bond Future	8.2790	8.2160	(0.761)	0.0000	0.0000	0
21/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,142.0000	2,029.0000	(5.275)	0	0	0
21/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,297.0000	4,477.0000	4.189	0	0	0
21/08/2009	R186	2009/11/05			Bond Future	8.7540	8.7020	(0.594)	0.0000	0.0000	11,509
21/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	337.0000	381.0000	13.056	0	0	240
21/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,822.0000	10,355.0000	(4.315)	0	0	0
21/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,067.0000	2,804.0000	(8.575)	0	0	240
21/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,028.0000	3,276.0000	8.190	0	0	0
21/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,363.0000	4,675.0000	7.151	0	0	0
21/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,471.0000	12,982.0000	(3.630)	0	0	0
21/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,993.0000	1,794.0000	(9.985)	0	0	5,000
21/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	156.0000	179.0000	14.744	0	0	5,000
21/08/2009	R186	2010/02/04			Bond Future	8.7920	8.7250	(0.762)	0.0000	0.0000	0
21/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,814.0000	7,377.0000	(5.593)	0	0	0
21/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,391.0000	2,604.0000	8.908	0	0	0
21/08/2009	R186	2010/05/06			Bond Future	8.8110	8.7560	(0.624)	0.0000	0.0000	0
21/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,591.0000	4,360.0000	(5.032)	0	0	0
21/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,378.0000	6,675.0000	4.657	0	0	0
21/08/2009	R186	2010/08/05			Bond Future	8.8120	8.7550	(0.647)	0.0000	0.0000	0
21/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,256.0000	4,050.0000	(4.840)	0	0	0
21/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,304.0000	8,642.0000	4.070	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	R201	2009/11/05			Bond Future	8.2750	8.2330	(0.508)	0.0000	0.0000	2
21/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	240.0000	262.0000	9.167	0	0	0
21/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,521.0000	3,369.0000	(4.317)	0	0	0
21/08/2009	R201	2010/02/04			Bond Future	8.3270	8.2820	(0.540)	0.0000	0.0000	0
21/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,956.0000	3,816.0000	(3.539)	0	0	0
21/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	602.0000	641.0000	6.478	0	0	0
21/08/2009	R201	2010/05/06			Bond Future	8.3390	8.2910	(0.576)	0.0000	0.0000	0
21/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,818.0000	1,734.0000	(4.620)	0	0	0
21/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,428.0000	2,527.0000	4.077	0	0	0
21/08/2009	R201	2010/08/05			Bond Future	8.3080	8.2570	(0.614)	0.0000	0.0000	0
21/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,275.0000	1,213.0000	(4.863)	0	0	0
21/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,751.0000	3,875.0000	3.306	0	0	0
21/08/2009	R203	2009/11/05			Bond Future	8.7460	8.6830	(0.720)	0.0000	0.0000	1,570
21/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	182.0000	207.0000	13.736	0	0	0
21/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,346.0000	7,024.0000	(4.383)	0	0	0
21/08/2009	R203	2010/02/04			Bond Future	8.8070	8.7410	(0.749)	0.0000	0.0000	0
21/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,814.0000	4,574.0000	(4.985)	0	0	0
21/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,497.0000	1,611.0000	7.615	0	0	0
21/08/2009	R203	2010/05/06			Bond Future	8.8360	8.7670	(0.781)	0.0000	0.0000	0
21/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,866.0000	4,063.0000	5.096	0	0	0
21/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,015.0000	2,852.0000	(5.406)	0	0	0
21/08/2009	R203	2010/08/05			Bond Future	8.8350	8.7630	(0.815)	0.0000	0.0000	0
21/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,135.0000	5,353.0000	4.245	0	0	0
21/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,051.0000	2,902.0000	(4.884)	0	0	0
21/08/2009	R204	2009/11/05			Bond Future	8.7270	8.6750	(0.596)	0.0000	0.0000	2,301
21/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	207.0000	229.0000	10.628	0	0	0
21/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,973.0000	7,681.0000	(3.662)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	R204	2010/02/04			Bond Future	8.7780	8.7240	(0.615)	0.0000	0.0000	0
21/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,702.0000	1,805.0000	6.052	0	0	0
21/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,184.0000	4,969.0000	(4.147)	0	0	0
21/08/2009	R204	2010/05/06			Bond Future	8.8040	8.7470	(0.647)	0.0000	0.0000	0
21/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,357.0000	4,538.0000	4.154	0	0	0
21/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,235.0000	3,087.0000	(4.575)	0	0	0
21/08/2009	R204	2010/08/05			Bond Future	8.8050	8.7460	(0.670)	0.0000	0.0000	0
21/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,943.0000	2,811.0000	(4.485)	0	0	0
21/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,418.0000	5,621.0000	3.747	0	0	0
21/08/2009	R206	2009/11/05			Bond Future	8.3140	8.2710	(0.517)	0.0000	0.0000	1,121
21/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,014.0000	2,885.0000	(4.280)	0	0	0
21/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	187.0000	205.0000	9.626	0	0	0
21/08/2009	R206	2010/02/04			Bond Future	8.3760	8.3290	(0.561)	0.0000	0.0000	0
21/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	488.0000	520.0000	6.557	0	0	0
21/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,372.0000	3,252.0000	(3.559)	0	0	0
21/08/2009	R206	2010/05/06			Bond Future	8.3970	8.3470	(0.595)	0.0000	0.0000	0
21/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,272.0000	1,209.0000	(4.953)	0	0	0
21/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,344.0000	2,434.0000	3.840	0	0	0
21/08/2009	R206	2010/08/05			Bond Future	8.3680	8.3140	(0.645)	0.0000	0.0000	0
21/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,060.0000	1,006.0000	(5.094)	0	0	0
21/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,861.0000	2,962.0000	3.530	0	0	0
21/08/2009	R207	2009/11/05			Bond Future	8.8240	8.7720	(0.589)	0.0000	0.0000	600
21/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,843.0000	8,540.0000	(3.426)	0	0	0
21/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	167.0000	186.0000	11.377	0	0	0
21/08/2009	R207	2010/02/04			Bond Future	8.8720	8.8180	(0.609)	0.0000	0.0000	0
21/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,552.0000	5,327.0000	(4.053)	0	0	0
21/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,679.0000	1,782.0000	6.135	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	R207	2010/05/06			Bond Future	8.9010	8.8450	(0.629)	0.0000	0.0000	0
21/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,001.0000	2,863.0000	(4.598)	0	0	0
21/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,048.0000	5,244.0000	3.883	0	0	0
21/08/2009	R207	2010/08/05			Bond Future	8.9070	8.8490	(0.651)	0.0000	0.0000	0
21/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,114.0000	6,331.0000	3.549	0	0	0
21/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,725.0000	2,601.0000	(4.550)	0	0	0
21/08/2009	R208	2009/11/05			Bond Future	8.8220	8.7690	(0.601)	0.0000	0.0000	5,125
21/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,428.0000	7,115.0000	(4.214)	0	0	0
21/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	203.0000	229.0000	12.808	0	0	0
21/08/2009	R208	2010/02/04			Bond Future	8.8680	8.8140	(0.609)	0.0000	0.0000	0
21/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,330.0000	4,118.0000	(4.896)	0	0	0
21/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,974.0000	2,102.0000	6.484	0	0	0
21/08/2009	R208	2010/05/06			Bond Future	8.8920	8.8360	(0.630)	0.0000	0.0000	0
21/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,831.0000	5,041.0000	4.347	0	0	0
21/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,648.0000	2,510.0000	(5.211)	0	0	0
21/08/2009	R208	2010/08/05			Bond Future	8.8950	8.8370	(0.652)	0.0000	0.0000	0
21/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,683.0000	2,557.0000	(4.696)	0	0	0
21/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,286.0000	6,516.0000	3.659	0	0	0
21/08/2009	R209	2009/11/05			Bond Future	8.2950	8.2340	(0.735)	0.0000	0.0000	3,051
21/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,958.0000	7,494.0000	(5.831)	0	0	960
21/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	224.0000	262.0000	16.964	0	0	0
21/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	95.0000	114.0000	20.000	0	0	5,000
21/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	107.0000	85.0000	(20.561)	0	0	2,970
21/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,455.0000	6,893.0000	6.785	0	0	0
21/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,305.0000	9,807.0000	(4.833)	0	0	0
21/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,893.0000	12,374.0000	(4.025)	0	0	0
21/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	659.0000	560.0000	(15.023)	0	0	0
21/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	469.0000	542.0000	15.565	0	0	960
21/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,329.0000	11,844.0000	4.546	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	R209	2010/02/04			Bond Future	8.3140	8.2510	(0.758)	0.0000	0.0000	0
21/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,948.0000	8,526.0000	(4.716)	0	0	0
21/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,308.0000	1,438.0000	9.939	0	0	2,500
21/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,120.0000	13,624.0000	3.841	0	0	0
21/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	417.0000	369.0000	(11.511)	0	0	0
21/08/2009	R209	2010/05/06			Bond Future	8.3180	8.2530	(0.781)	0.0000	0.0000	0
21/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,980.0000	3,739.0000	(6.055)	0	0	0
21/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,536.0000	5,863.0000	5.907	0	0	0
21/08/2009	R209	2010/08/05			Bond Future	8.3070	8.2410	(0.795)	0.0000	0.0000	0
21/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,856.0000	3,644.0000	(5.498)	0	0	0
21/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,559.0000	7,924.0000	4.829	0	0	0
21/08/2009	TRT1	2009/11/05			Index Future	297.7480	298.6700	0.310	0.0000	0.0000	100
21/08/2009	TRT1	2010/02/04			Index Future	303.2330	304.1710	0.309	0.0000	0.0000	0
21/08/2009	ZAAD	2009/09/14			Currency Future	6.5907	6.5276	(0.957)	6.6100	6.6100	240,943
21/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	347.0000	401.0000	15.562	0	0	0
21/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,110.0000	2,173.0000	2.986	0	0	0
21/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	719.0000	780.0000	8.484	0	0	0
21/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,091.0000	4,028.0000	(1.540)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	187.0000	232.0000	24.064	0	0	0
21/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	224.0000	272.0000	21.429	0	0	0
21/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
21/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,241.0000	1,178.0000	(5.077)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	866.0000	928.0000	7.159	0	0	0
21/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,859.0000	7,922.0000	0.802	0	0	0
21/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	528.0000	587.0000	11.174	0	0	0
21/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	623.0000	683.0000	9.631	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	78.0000	59.0000	(24.359)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
21/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,109.0000	4,172.0000	1.533	0	0	0
21/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,141.0000	3,078.0000	(2.006)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	482.0000	539.0000	11.826	0	0	0
21/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,991.0000	1,928.0000	(3.164)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
21/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	347.0000	401.0000	15.562	0	0	0
21/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	575.0000	635.0000	10.435	0	0	0
21/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,010.0000	2,073.0000	3.134	0	0	0
21/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	528.0000	587.0000	11.174	0	0	0
21/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	508.0000	447.0000	(12.008)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	94.0000	72.0000	(23.404)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	65.0000	49.0000	(24.615)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	304.0000	356.0000	17.105	0	0	0
21/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,160.0000	2,223.0000	2.917	0	0	0
21/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	894.0000	832.0000	(6.935)	0	0	0
21/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	768.0000	829.0000	7.943	0	0	0
21/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	651.0000	588.0000	(9.677)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,859.0000	5,922.0000	1.075	0	0	0
21/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	391.0000	446.0000	14.066	0	0	0
21/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	417.0000	357.0000	(14.388)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	153.0000	194.0000	26.797	0	0	0
21/08/2009	ZAAD	2009/09/14	8.55	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
21/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	964.0000	1,026.0000	6.432	0	0	0
21/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,859.0000	3,922.0000	1.633	0	0	0
21/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	482.0000	539.0000	11.826	0	0	0
21/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	122.0000	159.0000	30.328	0	0	0
21/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
21/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,960.0000	2,023.0000	3.214	0	0	0
21/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	993.0000	930.0000	(6.344)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
21/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	45.0000	34.0000	(24.444)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,141.0000	2,078.0000	(2.943)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
21/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
21/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	436.0000	492.0000	12.844	0	0	0
21/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	719.0000	780.0000	8.484	0	0	0
21/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
21/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
21/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	817.0000	878.0000	7.466	0	0	0
21/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
21/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	603.0000	541.0000	(10.282)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	747.0000	685.0000	(8.300)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	288.0000	232.0000	(19.444)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	4.0000	4.0000	-	0	0	0

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21/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,959.0000	8,022.0000	0.792	0	0	0
21/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	417.0000	357.0000	(14.388)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	508.0000	447.0000	(12.008)	0	0	0
21/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	391.0000	446.0000	14.066	0	0	0
21/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,991.0000	3,928.0000	(1.579)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	373.0000	314.0000	(15.818)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	699.0000	637.0000	(8.870)	0	0	0
21/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,959.0000	4,022.0000	1.591	0	0	0
21/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,760.0000	1,823.0000	3.580	0	0	0
21/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	623.0000	683.0000	9.631	0	0	0
21/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,860.0000	1,923.0000	3.387	0	0	0
21/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,991.0000	2,928.0000	(2.106)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	122.0000	159.0000	30.328	0	0	0
21/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
21/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	651.0000	588.0000	(9.677)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	112.0000	87.0000	(22.321)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	330.0000	272.0000	(17.576)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,043.0000	980.0000	(6.040)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
21/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	112.0000	87.0000	(22.321)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	817.0000	878.0000	7.466	0	0	0
21/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,859.0000	5,922.0000	1.075	0	0	0
21/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
21/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
21/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	7.0000	7.0000	-	0	0	0

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21/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,041.0000	1,978.0000	(3.087)	0	0	0
21/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,759.0000	3,822.0000	1.676	0	0	0
21/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	101.0000	127.0000	25.743	0	0	0
21/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,041.0000	2,978.0000	(2.072)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	187.0000	232.0000	24.064	0	0	0
21/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,891.0000	1,828.0000	(3.332)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	142.0000	104.0000	(26.761)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	54.0000	41.0000	(24.074)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
21/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,291.0000	4,228.0000	(1.468)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,891.0000	2,828.0000	(2.179)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,759.0000	5,822.0000	1.094	0	0	0
21/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	78.0000	59.0000	(24.359)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,759.0000	7,822.0000	0.812	0	0	0
21/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	175.0000	126.0000	(28.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,041.0000	5,978.0000	(1.043)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	84.0000	98.0000	16.667	0	0	0
21/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	248.0000	194.0000	(21.774)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,191.0000	4,128.0000	(1.503)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,241.0000	2,178.0000	(2.811)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	54.0000	41.0000	(24.074)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,291.0000	3,228.0000	(1.914)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,041.0000	3,978.0000	(1.559)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,241.0000	3,178.0000	(1.944)	0	0	0
21/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	263.0000	313.0000	19.011	0	0	0

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21/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
21/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,091.0000	2,028.0000	(3.013)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,241.0000	4,178.0000	(1.485)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,809.0000	5,872.0000	1.085	0	0	0
21/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,709.0000	5,772.0000	1.104	0	0	0
21/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	94.0000	72.0000	(23.404)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	248.0000	194.0000	(21.774)	0	0	0
21/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,709.0000	7,772.0000	0.817	0	0	0
21/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,841.0000	1,778.0000	(3.422)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,092.0000	1,030.0000	(5.678)	0	0	0
21/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	153.0000	194.0000	26.797	0	0	0
21/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,841.0000	5,778.0000	(1.079)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	263.0000	313.0000	19.011	0	0	0
21/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,841.0000	3,778.0000	(1.640)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,709.0000	3,772.0000	1.699	0	0	0
21/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,109.0000	6,172.0000	1.031	0	0	0
21/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,909.0000	7,972.0000	0.797	0	0	0
21/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	915.0000	977.0000	6.776	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,809.0000	3,872.0000	1.654	0	0	0
21/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,291.0000	2,228.0000	(2.750)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	845.0000	783.0000	(7.337)	0	0	0
21/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,910.0000	1,973.0000	3.298	0	0	0
21/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,459.0000	4,522.0000	1.413	0	0	0
21/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,859.0000	7,922.0000	0.802	0	0	0
21/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,809.0000	7,872.0000	0.807	0	0	0
21/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,710.0000	1,773.0000	3.684	0	0	0
21/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,109.0000	8,172.0000	0.777	0	0	0
21/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,909.0000	3,972.0000	1.612	0	0	0
21/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,461.0000	1,524.0000	4.312	0	0	0
21/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,810.0000	1,873.0000	3.481	0	0	0
21/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	575.0000	635.0000	10.435	0	0	0
21/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,191.0000	2,128.0000	(2.875)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	671.0000	731.0000	8.942	0	0	0
21/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,859.0000	3,922.0000	1.633	0	0	0
21/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	210.0000	158.0000	(24.762)	0	0	0
21/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,291.0000	1,228.0000	(4.880)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	555.0000	494.0000	(10.991)	0	0	0
21/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	70.0000	81.0000	15.714	0	0	0
21/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,541.0000	1,478.0000	(4.088)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.55	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
21/08/2009	ZAAD 2009/09/14	6.30	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
21/08/2009	ZAAD 2009/09/14	9.55	Put	Currency Future	2,960.0000	3,023.0000	2.128	0	0	0
21/08/2009	ZAAD 2009/09/14	6.30	Call	Currency Future	330.0000	272.0000	(17.576)	0	0	0
21/08/2009	ZAAD 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	2.05	Call	Currency Future	4,541.0000	4,478.0000	(1.387)	0	0	0
21/08/2009	ZAAD 2009/09/14	2.25	Call	Currency Future	4,341.0000	4,278.0000	(1.451)	0	0	0
21/08/2009	ZAAD 2009/09/14	12.55	Put	Currency Future	5,959.0000	6,022.0000	1.057	0	0	0
21/08/2009	ZAAD 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	8.25	Put	Currency Future	1,661.0000	1,723.0000	3.733	0	0	0
21/08/2009	ZAAD 2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	3.40	Call	Currency Future	3,191.0000	3,128.0000	(1.974)	0	0	0
21/08/2009	ZAAD 2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	101.0000	127.0000	25.743	0	0	0
21/08/2009	ZAAD 2009/09/14	5.45	Call	Currency Future	1,142.0000	1,079.0000	(5.517)	0	0	0
21/08/2009	ZAAD 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	9.75	Put	Currency Future	3,159.0000	3,223.0000	2.026	0	0	0
21/08/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	210.0000	158.0000	(24.762)	0	0	0
21/08/2009	ZAAD 2009/09/14	11.25	Put	Currency Future	4,659.0000	4,722.0000	1.352	0	0	0
21/08/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	142.0000	104.0000	(26.761)	0	0	0
21/08/2009	ZAAD 2009/09/14	10.60	Put	Currency Future	4,009.0000	4,072.0000	1.571	0	0	0
21/08/2009	ZAAD 2009/09/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	12.75	Put	Currency Future	6,159.0000	6,222.0000	1.023	0	0	0
21/08/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	70.0000	81.0000	15.714	0	0	0
21/08/2009	ZAAD 2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	5.40	Call	Currency Future	1,192.0000	1,128.0000	(5.369)	0	0	0
21/08/2009	ZAAD 2009/09/14	5.25	Call	Currency Future	1,341.0000	1,278.0000	(4.698)	0	0	0
21/08/2009	ZAAD 2009/09/14	12.60	Put	Currency Future	6,009.0000	6,072.0000	1.048	0	0	0
21/08/2009	ZAAD 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	3.75	Call	Currency Future	2,841.0000	2,778.0000	(2.218)	0	0	0
21/08/2009	ZAAD 2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/09/14	14.60	Put	Currency Future	8,009.0000	8,072.0000	0.787	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
21/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,141.0000	4,078.0000	(1.521)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,891.0000	3,828.0000	(1.619)	0	0	0
21/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	462.0000	402.0000	(12.987)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,159.0000	8,222.0000	0.772	0	0	0
21/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	796.0000	734.0000	(7.789)	0	0	0
21/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,060.0000	2,123.0000	3.058	0	0	0
21/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,159.0000	4,222.0000	1.515	0	0	0
21/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,059.0000	4,122.0000	1.552	0	0	0
21/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,059.0000	6,122.0000	1.040	0	0	0
21/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,059.0000	8,122.0000	0.782	0	0	0
21/08/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,209.0000	4,272.0000	1.497	0	0	0
21/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	944.0000	881.0000	(6.674)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,941.0000	1,878.0000	(3.246)	0	0	0
21/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,209.0000	6,272.0000	1.015	0	0	0
21/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,209.0000	8,272.0000	0.767	0	0	0
21/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,210.0000	2,273.0000	2.851	0	0	0
21/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,941.0000	3,878.0000	(1.599)	0	0	0
21/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,941.0000	2,878.0000	(2.142)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,791.0000	3,728.0000	(1.662)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,791.0000	1,728.0000	(3.518)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,791.0000	2,728.0000	(2.257)	0	0	0
21/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,409.0000	4,472.0000	1.429	0	0	0
21/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,910.0000	2,973.0000	2.165	0	0	0
21/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,909.0000	5,972.0000	1.066	0	0	0
21/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,411.0000	1,474.0000	4.465	0	0	0
21/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,591.0000	1,528.0000	(3.960)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,091.0000	3,028.0000	(2.038)	0	0	0
21/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,091.0000	6,028.0000	(1.034)	0	0	0
21/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,591.0000	4,528.0000	(1.372)	0	0	0
21/08/2009	ZAAD	2009/12/14			Currency Future	6.6509	6.5873	(0.956)	0.0000	0.0000	705
21/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	548.0000	498.0000	(9.124)	0	0	0
21/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	501.0000	548.0000	9.381	0	0	0
21/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,954.0000	1,890.0000	(3.275)	0	0	0
21/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	665.0000	613.0000	(7.820)	0	0	0
21/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,851.0000	3,787.0000	(1.662)	0	0	0
21/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,249.0000	8,313.0000	0.776	0	0	0
21/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,101.0000	4,037.0000	(1.561)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	97.0000	111.0000	14.433	0	0	0
21/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	130.0000	115.0000	(11.538)	0	0	0
21/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2009/12/14	6.05	Put	Currency Future	64.0000	75.0000	17.188	0	0	0
21/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	407.0000	363.0000	(10.811)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,103.0000	2,039.0000	(3.043)	0	0	0
21/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	620.0000	670.0000	8.065	0	0	0
21/08/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	661.0000	712.0000	7.716	0	0	0
21/08/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	475.0000	427.0000	(10.105)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
21/08/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,250.0000	6,313.0000	1.008	0	0	0
21/08/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/08/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,821.0000	1,883.0000	3.405	0	0	0
21/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	620.0000	670.0000	8.065	0	0	0
21/08/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	96.0000	85.0000	(11.458)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	110.0000	125.0000	13.636	0	0	0
21/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	216.0000	239.0000	10.648	0	0	0
21/08/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,116.0000	1,053.0000	(5.645)	0	0	0
21/08/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	104.0000	92.0000	(11.538)	0	0	0
21/08/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	579.0000	628.0000	8.463	0	0	0
21/08/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,951.0000	2,887.0000	(2.169)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	792.0000	737.0000	(6.944)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	391.0000	434.0000	10.997	0	0	0
21/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	156.0000	175.0000	12.179	0	0	0
21/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	427.0000	471.0000	10.304	0	0	0
21/08/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	540.0000	588.0000	8.889	0	0	0
21/08/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	745.0000	798.0000	7.114	0	0	0
21/08/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,951.0000	3,887.0000	(1.620)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	707.0000	653.0000	(7.638)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	124.0000	140.0000	12.903	0	0	0
21/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	178.0000	158.0000	(11.236)	0	0	0
21/08/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,262.0000	2,324.0000	2.741	0	0	0
21/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,202.0000	2,139.0000	(2.861)	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
21/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	121.0000	107.0000	(11.570)	0	0	0
21/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	112.0000	99.0000	(11.607)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	56.0000	66.0000	17.857	0	0	0
21/08/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	121.0000	107.0000	(11.570)	0	0	0
21/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	152.0000	135.0000	(11.184)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	124.0000	140.0000	12.903	0	0	0
21/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	511.0000	462.0000	(9.589)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	225.0000	201.0000	(10.667)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	391.0000	434.0000	10.997	0	0	0
21/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,755.0000	1,692.0000	(3.590)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,213.0000	1,150.0000	(5.194)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	164.0000	146.0000	(10.976)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	440.0000	394.0000	(10.455)	0	0	0
21/08/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,251.0000	4,187.0000	(1.506)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	475.0000	427.0000	(10.105)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
21/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	586.0000	535.0000	(8.703)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	263.0000	298.0000	13.308	0	0	0
21/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,251.0000	4,314.0000	1.482	0	0	0
21/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
21/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	463.0000	509.0000	9.935	0	0	0
21/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	293.0000	330.0000	12.628	0	0	0
21/08/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	324.0000	363.0000	12.037	0	0	0
21/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,201.0000	3,137.0000	(1.999)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	164.0000	146.0000	(10.976)	0	0	0
21/08/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	85.0000	98.0000	15.294	0	0	0
21/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	264.0000	236.0000	(10.606)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	407.0000	363.0000	(10.811)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	749.0000	694.0000	(7.343)	0	0	0
21/08/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	141.0000	125.0000	(11.348)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	141.0000	125.0000	(11.348)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	139.0000	157.0000	12.950	0	0	0
21/08/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	703.0000	755.0000	7.397	0	0	0
21/08/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,311.0000	1,248.0000	(4.805)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,251.0000	3,187.0000	(1.969)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	625.0000	573.0000	(8.320)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,557.0000	1,494.0000	(4.046)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	175.0000	195.0000	11.429	0	0	0
21/08/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	463.0000	509.0000	9.935	0	0	0
21/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	540.0000	588.0000	8.889	0	0	0
21/08/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,200.0000	6,263.0000	1.016	0	0	0
21/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	317.0000	276.0000	(12.934)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
21/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,003.0000	1,940.0000	(3.145)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,919.0000	1,981.0000	3.231	0	0	0
21/08/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	175.0000	195.0000	11.429	0	0	0
21/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	238.0000	268.0000	12.605	0	0	0
21/08/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,051.0000	2,987.0000	(2.098)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	178.0000	158.0000	(11.236)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	376.0000	332.0000	(11.702)	0	0	0
21/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,902.0000	3,965.0000	1.615	0	0	0
21/08/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,017.0000	2,079.0000	3.074	0	0	0
21/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	376.0000	332.0000	(11.702)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	972.0000	914.0000	(5.967)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,899.0000	7,963.0000	0.810	0	0	0
21/08/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,201.0000	4,137.0000	(1.523)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,551.0000	4,487.0000	(1.406)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	427.0000	471.0000	10.304	0	0	0
21/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,001.0000	4,065.0000	1.600	0	0	0
21/08/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	317.0000	276.0000	(12.934)	0	0	0
21/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,482.0000	1,542.0000	4.049	0	0	0
21/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
21/08/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,115.0000	2,177.0000	2.931	0	0	0
21/08/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,999.0000	8,063.0000	0.800	0	0	0
21/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	216.0000	239.0000	10.648	0	0	0
21/08/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	156.0000	175.0000	12.179	0	0	0
21/08/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,101.0000	4,165.0000	1.561	0	0	0
21/08/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,000.0000	6,063.0000	1.050	0	0	0
21/08/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,302.0000	2,239.0000	(2.737)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	289.0000	255.0000	(11.765)	0	0	0
21/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
21/08/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,019.0000	960.0000	(5.790)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,051.0000	5,987.0000	(1.058)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	357.0000	398.0000	11.485	0	0	0
21/08/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,100.0000	6,163.0000	1.033	0	0	0
21/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,699.0000	7,763.0000	0.831	0	0	0
21/08/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	293.0000	330.0000	12.628	0	0	0
21/08/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,799.0000	7,863.0000	0.821	0	0	0
21/08/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
21/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	357.0000	398.0000	11.485	0	0	0
21/08/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,800.0000	5,863.0000	1.086	0	0	0
21/08/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,099.0000	8,163.0000	0.790	0	0	0
21/08/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,301.0000	3,237.0000	(1.939)	0	0	0
21/08/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,700.0000	5,763.0000	1.105	0	0	0
21/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,151.0000	3,087.0000	(2.031)	0	0	0
21/08/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,802.0000	3,865.0000	1.657	0	0	0
21/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,702.0000	3,765.0000	1.702	0	0	0
21/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,955.0000	3,018.0000	2.132	0	0	0
21/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
21/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,850.0000	5,913.0000	1.077	0	0	0
21/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,001.0000	2,937.0000	(2.133)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,849.0000	7,913.0000	0.815	0	0	0
21/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,301.0000	4,237.0000	(1.488)	0	0	0
21/08/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	139.0000	157.0000	12.950	0	0	0
21/08/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,751.0000	2,688.0000	(2.290)	0	0	0
21/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,901.0000	3,837.0000	(1.641)	0	0	0
21/08/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,752.0000	3,815.0000	1.679	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,801.0000	5,737.0000	(1.103)	0	0	0
21/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,724.0000	1,785.0000	3.538	0	0	0
21/08/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,852.0000	3,915.0000	1.636	0	0	0
21/08/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,700.0000	4,764.0000	1.362	0	0	0
21/08/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	440.0000	394.0000	(10.455)	0	0	0
21/08/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,773.0000	1,834.0000	3.440	0	0	0
21/08/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/08/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/08/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,870.0000	1,932.0000	3.316	0	0	0
21/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,262.0000	1,199.0000	(4.992)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,451.0000	4,514.0000	1.415	0	0	0
21/08/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	195.0000	216.0000	10.769	0	0	0
21/08/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,153.0000	2,089.0000	(2.973)	0	0	0
21/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,204.0000	3,267.0000	1.966	0	0	0
21/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,151.0000	4,087.0000	(1.542)	0	0	0
21/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,950.0000	6,013.0000	1.059	0	0	0
21/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,801.0000	2,738.0000	(2.249)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,252.0000	2,189.0000	(2.798)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	264.0000	236.0000	(10.606)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,750.0000	5,813.0000	1.096	0	0	0
21/08/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/08/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	345.0000	303.0000	(12.174)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

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21/08/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,164.0000	1,102.0000	(5.326)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	263.0000	298.0000	13.308	0	0	0
21/08/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,749.0000	7,813.0000	0.826	0	0	0
21/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,951.0000	4,015.0000	1.620	0	0	0
21/08/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,751.0000	3,687.0000	(1.706)	0	0	0
21/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,949.0000	8,013.0000	0.805	0	0	0
21/08/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,901.0000	2,837.0000	(2.206)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	926.0000	869.0000	(6.156)	0	0	0
21/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,051.0000	3,987.0000	(1.580)	0	0	0
21/08/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,904.0000	1,841.0000	(3.309)	0	0	0
21/08/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	74.0000	86.0000	16.216	0	0	0
21/08/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,001.0000	3,937.0000	(1.600)	0	0	0
21/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	97.0000	111.0000	14.433	0	0	0
21/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,053.0000	1,990.0000	(3.069)	0	0	0
21/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	548.0000	498.0000	(9.124)	0	0	0
21/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,051.0000	4,115.0000	1.580	0	0	0
21/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,968.0000	2,030.0000	3.150	0	0	0
21/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
21/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,067.0000	1,006.0000	(5.717)	0	0	0
21/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,050.0000	6,113.0000	1.041	0	0	0
21/08/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/08/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,049.0000	8,113.0000	0.795	0	0	0
21/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
21/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,066.0000	2,128.0000	3.001	0	0	0
21/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,164.0000	2,226.0000	2.865	0	0	0

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21/08/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,151.0000	4,215.0000	1.542	0	0	0
21/08/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,199.0000	8,263.0000	0.781	0	0	0
21/08/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,150.0000	6,213.0000	1.024	0	0	0
21/08/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	881.0000	824.0000	(6.470)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
21/08/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,851.0000	2,788.0000	(2.210)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/08/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,801.0000	3,737.0000	(1.684)	0	0	0
21/08/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,149.0000	8,213.0000	0.785	0	0	0
21/08/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,805.0000	1,741.0000	(3.546)	0	0	0
21/08/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,854.0000	1,791.0000	(3.398)	0	0	0
21/08/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,213.0000	2,275.0000	2.802	0	0	0
21/08/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,201.0000	4,264.0000	1.500	0	0	0
21/08/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	836.0000	780.0000	(6.699)	0	0	0
21/08/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
21/08/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,101.0000	3,037.0000	(2.064)	0	0	0
21/08/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,101.0000	6,037.0000	(1.049)	0	0	0
21/08/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,601.0000	4,537.0000	(1.391)	0	0	0
21/08/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,905.0000	2,968.0000	2.169	0	0	0
21/08/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,434.0000	1,494.0000	4.184	0	0	0
21/08/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,900.0000	5,963.0000	1.068	0	0	0

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21/08/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,401.0000	4,464.0000	1.431	0	0	0
21/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
21/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,606.0000	1,543.0000	(3.923)	0	0	0
21/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15			Currency Future	6.7011	6.6398	(0.915)	6.7000	6.7000	8
21/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,052.0000	2,991.0000	(1.999)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	97.0000	110.0000	13.402	0	0	0
21/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,101.0000	4,040.0000	(1.487)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	394.0000	430.0000	9.137	0	0	0
21/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	237.0000	261.0000	10.127	0	0	0
21/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	749.0000	700.0000	(6.542)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	346.0000	320.0000	(7.514)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	365.0000	338.0000	(7.397)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,900.0000	7,961.0000	0.772	0	0	0
21/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/08/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	948.0000	894.0000	(5.696)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	426.0000	464.0000	8.920	0	0	0
21/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	488.0000	451.0000	(7.582)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	364.0000	398.0000	9.341	0	0	0
21/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,956.0000	4,017.0000	1.542	0	0	0
21/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	676.0000	631.0000	(6.657)	0	0	0
21/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,130.0000	1,067.0000	(5.575)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,257.0000	2,196.0000	(2.703)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,952.0000	6,013.0000	1.025	0	0	0
21/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,274.0000	1,212.0000	(4.867)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,911.0000	1,850.0000	(3.192)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0

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21/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,950.0000	8,011.0000	0.767	0	0	0
21/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
21/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,902.0000	5,963.0000	1.034	0	0	0
21/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,903.0000	2,842.0000	(2.101)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,051.0000	6,113.0000	1.025	0	0	0
21/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,323.0000	1,261.0000	(4.686)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	609.0000	566.0000	(7.061)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	141.0000	158.0000	12.057	0	0	0
21/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	47.0000	55.0000	17.021	0	0	0
21/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	327.0000	303.0000	(7.339)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	459.0000	498.0000	8.497	0	0	0
21/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	284.0000	311.0000	9.507	0	0	0
21/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,226.0000	1,164.0000	(5.057)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,056.0000	4,116.0000	1.479	0	0	0
21/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,051.0000	3,990.0000	(1.506)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	125.0000	141.0000	12.800	0	0	0
21/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,907.0000	3,967.0000	1.536	0	0	0
21/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	642.0000	598.0000	(6.854)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	435.0000	400.0000	(8.046)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,207.0000	2,146.0000	(2.764)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,109.0000	2,164.0000	2.608	0	0	0
21/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,302.0000	3,240.0000	(1.878)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	195.0000	216.0000	10.769	0	0	0
21/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,200.0000	8,261.0000	0.744	0	0	0
21/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	310.0000	288.0000	(7.097)	0	0	0
21/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,202.0000	3,141.0000	(1.905)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2010/03/15	10.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/08/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
21/08/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	546.0000	506.0000	(7.326)	0	0	0
21/08/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,252.0000	3,191.0000	(1.876)	0	0	0
21/08/2009	ZAAD 2010/03/15	5.90	Call	Currency Future	865.0000	814.0000	(5.896)	0	0	0
21/08/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	279.0000	259.0000	(7.168)	0	0	0
21/08/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	577.0000	535.0000	(7.279)	0	0	0
21/08/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,306.0000	2,245.0000	(2.645)	0	0	0
21/08/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,108.0000	2,047.0000	(2.894)	0	0	0
21/08/2009	ZAAD 2010/03/15	5.90	Put	Currency Future	64.0000	74.0000	15.625	0	0	0
21/08/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	327.0000	303.0000	(7.339)	0	0	0
21/08/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	2,014.0000	2,070.0000	2.781	0	0	0
21/08/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/08/2009	ZAAD 2010/03/15	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	493.0000	533.0000	8.114	0	0	0
21/08/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/08/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	85.0000	97.0000	14.118	0	0	0
21/08/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	2,059.0000	1,998.0000	(2.963)	0	0	0
21/08/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,130.0000	1,067.0000	(5.575)	0	0	0
21/08/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	638.0000	682.0000	6.897	0	0	0
21/08/2009	ZAAD 2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	294.0000	273.0000	(7.143)	0	0	0
21/08/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,871.0000	1,928.0000	3.046	0	0	0
21/08/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	786.0000	737.0000	(6.234)	0	0	0
21/08/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,082.0000	1,023.0000	(5.453)	0	0	0
21/08/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,700.0000	7,761.0000	0.792	0	0	0
21/08/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/08/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	176.0000	195.0000	10.795	0	0	0
21/08/2009	ZAAD 2010/03/15	8.45	Put	Currency Future	1,823.0000	1,880.0000	3.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,000.0000	8,061.0000	0.763	0	0	0
21/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,812.0000	1,751.0000	(3.366)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	426.0000	464.0000	8.920	0	0	0
21/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,802.0000	5,863.0000	1.051	0	0	0
21/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	712.0000	665.0000	(6.601)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,050.0000	8,111.0000	0.758	0	0	0
21/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	365.0000	338.0000	(7.397)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,702.0000	5,763.0000	1.070	0	0	0
21/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	74.0000	85.0000	14.865	0	0	0
21/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	310.0000	337.0000	8.710	0	0	0
21/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	141.0000	158.0000	12.057	0	0	0
21/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	825.0000	775.0000	(6.061)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,709.0000	3,769.0000	1.618	0	0	0
21/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,808.0000	3,868.0000	1.576	0	0	0
21/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	642.0000	598.0000	(6.854)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	528.0000	569.0000	7.765	0	0	0
21/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,800.0000	7,861.0000	0.782	0	0	0
21/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	111.0000	125.0000	12.613	0	0	0
21/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,776.0000	1,833.0000	3.209	0	0	0
21/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	461.0000	425.0000	(7.809)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	176.0000	195.0000	10.795	0	0	0
21/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,753.0000	2,692.0000	(2.216)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,301.0000	4,240.0000	(1.418)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0



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21/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,763.0000	1,702.0000	(3.460)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	411.0000	377.0000	(8.273)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,297.0000	2,353.0000	2.438	0	0	0
21/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	364.0000	398.0000	9.341	0	0	0
21/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	260.0000	285.0000	9.615	0	0	0
21/08/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,255.0000	4,316.0000	1.434	0	0	0
21/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	336.0000	367.0000	9.226	0	0	0
21/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,102.0000	3,041.0000	(1.966)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	387.0000	357.0000	(7.752)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,966.0000	2,024.0000	2.950	0	0	0
21/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,250.0000	8,311.0000	0.739	0	0	0
21/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	265.0000	246.0000	(7.170)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	564.0000	606.0000	7.447	0	0	0
21/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	577.0000	535.0000	(7.279)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,251.0000	4,190.0000	(1.435)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	411.0000	377.0000	(8.273)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,251.0000	6,312.0000	0.976	0	0	0
21/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,758.0000	3,818.0000	1.597	0	0	0
21/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,009.0000	1,948.0000	(3.036)	0	0	0
21/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,001.0000	3,940.0000	(1.525)	0	0	0
21/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,002.0000	2,941.0000	(2.032)	0	0	0
21/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,035.0000	979.0000	(5.411)	0	0	0
21/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	216.0000	238.0000	10.185	0	0	0
21/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0

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21/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	310.0000	337.0000	8.710	0	0	0
21/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,750.0000	7,811.0000	0.787	0	0	0
21/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,001.0000	6,063.0000	1.033	0	0	0
21/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	517.0000	478.0000	(7.544)	0	0	0
21/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
21/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,752.0000	5,813.0000	1.061	0	0	0
21/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,062.0000	2,117.0000	2.667	0	0	0
21/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,006.0000	4,067.0000	1.523	0	0	0
21/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,152.0000	3,091.0000	(1.935)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,201.0000	4,140.0000	(1.452)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,901.0000	3,840.0000	(1.564)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,918.0000	1,976.0000	3.024	0	0	0
21/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	906.0000	853.0000	(5.850)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,178.0000	1,115.0000	(5.348)	0	0	0
21/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	55.0000	64.0000	16.364	0	0	0
21/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,857.0000	3,918.0000	1.582	0	0	0
21/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,250.0000	2,306.0000	2.489	0	0	0
21/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,202.0000	2,258.0000	2.543	0	0	0
21/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,201.0000	6,262.0000	0.984	0	0	0
21/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,205.0000	4,266.0000	1.451	0	0	0
21/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
21/08/2009	ZAAD	2010/03/15	4.85	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
21/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,151.0000	4,090.0000	(1.470)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,155.0000	4,216.0000	1.468	0	0	0
21/08/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,861.0000	1,800.0000	(3.278)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,101.0000	6,162.0000	1.000	0	0	0
21/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,158.0000	2,097.0000	(2.827)	0	0	0
21/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,853.0000	2,792.0000	(2.138)	0	0	0
21/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,851.0000	3,790.0000	(1.584)	0	0	0
21/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,151.0000	6,212.0000	0.992	0	0	0
21/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,751.0000	3,690.0000	(1.626)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,850.0000	7,911.0000	0.777	0	0	0
21/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,852.0000	5,913.0000	1.042	0	0	0
21/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,105.0000	4,166.0000	1.486	0	0	0
21/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	991.0000	936.0000	(5.550)	0	0	0
21/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,100.0000	8,161.0000	0.753	0	0	0
21/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,150.0000	8,211.0000	0.748	0	0	0
21/08/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,951.0000	3,890.0000	(1.544)	0	0	0
21/08/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,155.0000	2,211.0000	2.599	0	0	0
21/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,960.0000	1,899.0000	(3.112)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/08/2009	ZAAD 2010/03/15	2.90	Call	Currency Future	3,801.0000	3,740.0000	(1.605)	0	0	0
21/08/2009	ZAAD 2010/03/15	3.75	Call	Currency Future	2,953.0000	2,891.0000	(2.100)	0	0	0
21/08/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,803.0000	2,742.0000	(2.176)	0	0	0
<b>Grand Total:</b>										<b>1,190,416</b>