



Derivatives High/Low Report

High/Low for 14/09/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/09/14			Currency Future	7.4481	7.4688	0.278	8.2000	7.4700	0
14/09/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	452.0000	431.0000	(4.646)	0	0	0
14/09/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	1,252.0000	1,231.0000	(1.677)	0	0	0
14/09/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	1,302.0000	1,281.0000	(1.613)	0	0	0
14/09/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	303.0000	281.0000	(7.261)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,752.0000	2,731.0000	(0.763)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,902.0000	2,881.0000	(0.724)	0	0	0
14/09/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	702.0000	681.0000	(2.991)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,852.0000	2,831.0000	(0.736)	0	0	0
14/09/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,298.0000	1,319.0000	1.618	0	0	0
14/09/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	25.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	3,102.0000	3,081.0000	(0.677)	0	0	0
14/09/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	602.0000	581.0000	(3.488)	0	0	0
14/09/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	4,302.0000	4,281.0000	(0.488)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	1,152.0000	1,131.0000	(1.823)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	77.0000	31.0000	(59.740)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	748.0000	769.0000	2.807	0	0	0
14/09/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,552.0000	2,531.0000	(0.823)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	43.0000	19.0000	(55.814)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	2,602.0000	2,581.0000	(0.807)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	802.0000	781.0000	(2.618)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,498.0000	2,519.0000	0.841	0	0	0
14/09/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,752.0000	2,731.0000	(0.763)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	45.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,652.0000	2,631.0000	(0.792)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	502.0000	481.0000	(4.183)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,952.0000	7,931.0000	(0.264)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	3,448.0000	3,469.0000	0.609	0	0	0
14/09/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	552.0000	531.0000	(3.804)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	3,002.0000	2,981.0000	(0.700)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	249.0000	269.0000	8.032	0	0	0
14/09/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	4,252.0000	4,231.0000	(0.494)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	502.0000	481.0000	(4.183)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	1,498.0000	1,519.0000	1.402	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	1,352.0000	1,331.0000	(1.553)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	2,302.0000	2,281.0000	(0.912)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	798.0000	819.0000	2.632	0	0	0
14/09/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	6,302.0000	6,281.0000	(0.333)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,752.0000	1,731.0000	(1.199)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	2,448.0000	2,469.0000	0.858	0	0	0
14/09/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	5,002.0000	4,981.0000	(0.420)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	5,252.0000	5,231.0000	(0.400)	0	0	0
14/09/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	43.0000	19.0000	(55.814)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	2,398.0000	2,419.0000	0.876	0	0	0
14/09/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,902.0000	1,881.0000	(1.104)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,902.0000	6,881.0000	(0.304)	0	0	0
14/09/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,752.0000	6,731.0000	(0.311)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	6,452.0000	6,431.0000	(0.325)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	45.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	5,202.0000	5,181.0000	(0.404)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	5,402.0000	5,381.0000	(0.389)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.20	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
14/09/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	4,002.0000	3,981.0000	(0.525)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	3,352.0000	3,331.0000	(0.626)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.55	Put	Currency Future	5,102.0000	5,081.0000	(0.412)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	2,202.0000	2,181.0000	(0.954)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	4,298.0000	4,319.0000	0.489	0	0	0
14/09/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	2,548.0000	2,569.0000	0.824	0	0	0
14/09/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,802.0000	6,781.0000	(0.309)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,402.0000	3,381.0000	(0.617)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	1,502.0000	1,481.0000	(1.398)	0	0	0
14/09/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	5,352.0000	5,331.0000	(0.392)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	5,152.0000	5,131.0000	(0.408)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	6,602.0000	6,581.0000	(0.318)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	2,798.0000	2,819.0000	0.751	0	0	0
14/09/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	648.0000	669.0000	3.241	0	0	0
14/09/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	1,252.0000	1,231.0000	(1.677)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	3,598.0000	3,619.0000	0.584	0	0	0
14/09/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,952.0000	6,931.0000	(0.302)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	4,248.0000	4,269.0000	0.494	0	0	0
14/09/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	952.0000	931.0000	(2.206)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.05	Call	Currency Future	398.0000	419.0000	5.276	0	0	0
14/09/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	154.0000	169.0000	9.740	0	0	0
14/09/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	2,748.0000	2,769.0000	0.764	0	0	0
14/09/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	498.0000	519.0000	4.217	0	0	0
14/09/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,402.0000	6,381.0000	(0.328)	0	0	0
14/09/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,048.0000	1,069.0000	2.004	0	0	0
14/09/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,498.0000	3,519.0000	0.600	0	0	0
14/09/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,452.0000	1,431.0000	(1.446)	0	0	0
14/09/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	1,398.0000	1,419.0000	1.502	0	0	0
14/09/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,602.0000	2,581.0000	(0.807)	0	0	0
14/09/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,952.0000	4,931.0000	(0.424)	0	0	0
14/09/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	6,252.0000	6,231.0000	(0.336)	0	0	0
14/09/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,602.0000	3,581.0000	(0.583)	0	0	0
14/09/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,852.0000	3,831.0000	(0.545)	0	0	0
14/09/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,098.0000	3,119.0000	0.678	0	0	0
14/09/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	2,052.0000	2,031.0000	(1.023)	0	0	0
14/09/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	1,102.0000	1,081.0000	(1.906)	0	0	0
14/09/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	6.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,752.0000	7,731.0000	(0.271)	0	0	0
14/09/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.55	Call	Currency Future	14.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.05	Call	Currency Future	3,398.0000	3,419.0000	0.618	0	0	0
14/09/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	4,152.0000	4,131.0000	(0.506)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,802.0000	3,781.0000	(0.552)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	2,698.0000	2,719.0000	0.778	0	0	0
14/09/2009	\$ / R	2009/09/14	7.55	Put	Currency Future	116.0000	81.0000	(30.172)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	2,352.0000	2,331.0000	(0.893)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	1,448.0000	1,469.0000	1.450	0	0	0
14/09/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	4,352.0000	4,331.0000	(0.483)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,198.0000	2,219.0000	0.955	0	0	0
14/09/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,552.0000	6,531.0000	(0.321)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	2,598.0000	2,619.0000	0.808	0	0	0
14/09/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	201.0000	219.0000	8.955	0	0	0
14/09/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,098.0000	2,119.0000	1.001	0	0	0
14/09/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	3,698.0000	3,719.0000	0.568	0	0	0
14/09/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	4,752.0000	4,731.0000	(0.442)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,452.0000	3,431.0000	(0.608)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,348.0000	3,369.0000	0.627	0	0	0
14/09/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	353.0000	331.0000	(6.232)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	2,452.0000	2,431.0000	(0.856)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,902.0000	1,881.0000	(1.104)	0	0	0
14/09/2009	\$ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	1,698.0000	1,719.0000	1.237	0	0	0
14/09/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,402.0000	1,381.0000	(1.498)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,652.0000	3,631.0000	(0.575)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	4,202.0000	4,181.0000	(0.500)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	1,002.0000	981.0000	(2.096)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,902.0000	3,881.0000	(0.538)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	5,302.0000	5,281.0000	(0.396)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,248.0000	1,269.0000	1.683	0	0	0
14/09/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,198.0000	3,219.0000	0.657	0	0	0
14/09/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,702.0000	3,681.0000	(0.567)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,952.0000	2,931.0000	(0.711)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,048.0000	4,069.0000	0.519	0	0	0
14/09/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,652.0000	6,631.0000	(0.316)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	1,052.0000	1,031.0000	(1.996)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,048.0000	3,069.0000	0.689	0	0	0
14/09/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,702.0000	2,681.0000	(0.777)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.35	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
14/09/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,248.0000	2,269.0000	0.934	0	0	0
14/09/2009	\$ / R	2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	254.0000	231.0000	(9.055)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	852.0000	831.0000	(2.465)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,048.0000	2,069.0000	1.025	0	0	0
14/09/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	6,702.0000	6,681.0000	(0.313)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	6,502.0000	6,481.0000	(0.323)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,802.0000	2,781.0000	(0.749)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	5,452.0000	5,431.0000	(0.385)	0	0	0
14/09/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,852.0000	6,831.0000	(0.306)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	698.0000	719.0000	3.009	0	0	0
14/09/2009	\$ / R	2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,348.0000	2,369.0000	0.894	0	0	0
14/09/2009	\$ / R	2009/09/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	4,052.0000	4,031.0000	(0.518)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.15	Call	Currency Future	2,298.0000	2,319.0000	0.914	0	0	0
14/09/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,752.0000	3,731.0000	(0.560)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.60	Call	Currency Future	1,848.0000	1,869.0000	1.136	0	0	0
14/09/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	5,052.0000	5,031.0000	(0.416)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	902.0000	881.0000	(2.328)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	998.0000	1,019.0000	2.104	0	0	0
14/09/2009	\$ / R	2009/09/14	6.80	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
14/09/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,652.0000	1,631.0000	(1.271)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	353.0000	331.0000	(6.232)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,348.0000	1,369.0000	1.558	0	0	0
14/09/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	2,452.0000	2,431.0000	(0.856)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,952.0000	3,931.0000	(0.531)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.15	Call	Currency Future	3,298.0000	3,319.0000	0.637	0	0	0
14/09/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.10	Put	Currency Future	4,652.0000	4,631.0000	(0.451)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	448.0000	469.0000	4.688	0	0	0
14/09/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	498.0000	519.0000	4.217	0	0	0
14/09/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,148.0000	3,169.0000	0.667	0	0	0
14/09/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,652.0000	3,631.0000	(0.575)	0	0	0
14/09/2009	\$ / R	2009/09/14	13.60	Put	Currency Future	6,152.0000	6,131.0000	(0.341)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	752.0000	731.0000	(2.793)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	4,402.0000	4,381.0000	(0.477)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	1,202.0000	1,181.0000	(1.747)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,148.0000	2,169.0000	0.978	0	0	0
14/09/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	948.0000	969.0000	2.215	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	3,552.0000	3,531.0000	(0.591)	0	0	0
14/09/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	6,352.0000	6,331.0000	(0.331)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	652.0000	631.0000	(3.221)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,452.0000	3,431.0000	(0.608)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	1,552.0000	1,531.0000	(1.353)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,852.0000	2,831.0000	(0.736)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	3,302.0000	3,281.0000	(0.636)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,248.0000	3,269.0000	0.647	0	0	0
14/09/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	7,702.0000	7,681.0000	(0.273)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.65	Call	Currency Future	1,798.0000	1,819.0000	1.168	0	0	0
14/09/2009	\$ / R	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.65	Call	Currency Future	3,798.0000	3,819.0000	0.553	0	0	0
14/09/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	206.0000	181.0000	(12.136)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	2,648.0000	2,669.0000	0.793	0	0	0
14/09/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	3,648.0000	3,669.0000	0.576	0	0	0
14/09/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,602.0000	1,581.0000	(1.311)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	402.0000	381.0000	(5.224)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	648.0000	669.0000	3.241	0	0	0
14/09/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	348.0000	369.0000	6.034	0	0	0
14/09/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,952.0000	1,931.0000	(1.076)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	3,052.0000	3,031.0000	(0.688)	0	0	0
14/09/2009	\$ / R	2009/09/14	4.80	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
14/09/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	848.0000	869.0000	2.476	0	0	0
14/09/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,652.0000	1,631.0000	(1.271)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	3,102.0000	3,081.0000	(0.677)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	3,152.0000	3,131.0000	(0.666)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	2,402.0000	2,381.0000	(0.874)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	598.0000	619.0000	3.512	0	0	0
14/09/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	3,548.0000	3,569.0000	0.592	0	0	0
14/09/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	298.0000	319.0000	7.047	0	0	0
14/09/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,098.0000	1,119.0000	1.913	0	0	0
14/09/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	1,648.0000	1,669.0000	1.274	0	0	0
14/09/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	1,548.0000	1,569.0000	1.357	0	0	0
14/09/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	2,502.0000	2,481.0000	(0.839)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,652.0000	2,631.0000	(0.792)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	4,452.0000	4,431.0000	(0.472)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	2,502.0000	2,481.0000	(0.839)	0	0	0
14/09/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	3,202.0000	3,181.0000	(0.656)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,402.0000	1,381.0000	(1.498)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	12.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	111.0000	119.0000	7.207	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	2,252.0000	2,231.0000	(0.933)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.60	Call	Currency Future	2,848.0000	2,869.0000	0.737	0	0	0
14/09/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	3,152.0000	3,131.0000	(0.666)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	2,152.0000	2,131.0000	(0.976)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,902.0000	4,881.0000	(0.428)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	2,352.0000	2,331.0000	(0.893)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.60	Call	Currency Future	3,848.0000	3,869.0000	0.546	0	0	0
14/09/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,902.0000	2,881.0000	(0.724)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,702.0000	2,681.0000	(0.777)	0	0	0
14/09/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	6,202.0000	6,181.0000	(0.339)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	3,202.0000	3,181.0000	(0.656)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	2,252.0000	2,231.0000	(0.933)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,802.0000	1,781.0000	(1.165)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,952.0000	1,931.0000	(1.076)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	2,202.0000	2,181.0000	(0.954)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	2,402.0000	2,381.0000	(0.874)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,702.0000	1,681.0000	(1.234)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,752.0000	1,731.0000	(1.199)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	4.55	Call	Currency Future	2,898.0000	2,919.0000	0.725	0	0	0
14/09/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/09/14	5.55	Call	Currency Future	1,898.0000	1,919.0000	1.106	0	0	0
14/09/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.45	Put	Currency Future	6,002.0000	5,981.0000	(0.350)	0	0	0
14/09/2009	\$ / R	2009/09/14	6.55	Call	Currency Future	898.0000	919.0000	2.339	0	0	0
14/09/2009	\$ / R	2009/09/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.95	Put	Currency Future	4,502.0000	4,481.0000	(0.466)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,852.0000	1,831.0000	(1.134)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	2,002.0000	1,981.0000	(1.049)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,148.0000	1,169.0000	1.829	0	0	0
14/09/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,952.0000	2,931.0000	(0.711)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,702.0000	3,681.0000	(0.567)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	2,102.0000	2,081.0000	(0.999)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	1,002.0000	981.0000	(2.096)	0	0	0
14/09/2009	\$ / R	2009/09/14	3.55	Call	Currency Future	3,898.0000	3,919.0000	0.539	0	0	0
14/09/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,602.0000	1,581.0000	(1.311)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,602.0000	3,581.0000	(0.583)	0	0	0
14/09/2009	\$ / R	2009/09/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	2,002.0000	1,981.0000	(1.049)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	1,502.0000	1,481.0000	(1.398)	0	0	0
14/09/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
14/09/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	2,102.0000	2,081.0000	(0.999)	0	0	0
14/09/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,852.0000	4,831.0000	(0.433)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	25.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R 2009/09/14	3.45	Call	Currency Future	3,998.0000	4,019.0000	0.525	0	0	0
14/09/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,702.0000	4,681.0000	(0.447)	0	0	0
14/09/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	4.45	Call	Currency Future	2,998.0000	3,019.0000	0.700	0	0	0
14/09/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	548.0000	569.0000	3.832	0	0	0
14/09/2009	\$ / R 2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	5.45	Call	Currency Future	1,998.0000	2,019.0000	1.051	0	0	0
14/09/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	2,152.0000	2,131.0000	(0.976)	0	0	0
14/09/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	159.0000	131.0000	(17.610)	0	0	0
14/09/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	998.0000	1,019.0000	2.104	0	0	0
14/09/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R 2009/09/14	12.05	Put	Currency Future	4,602.0000	4,581.0000	(0.456)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,352.0000	3,331.0000	(0.626)	0	0	0
14/09/2009	\$ / R 2009/09/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	1,598.0000	1,619.0000	1.314	0	0	0
14/09/2009	\$ / R 2009/09/14	13.55	Put	Currency Future	6,102.0000	6,081.0000	(0.344)	0	0	0
14/09/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,802.0000	4,781.0000	(0.437)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,502.0000	3,481.0000	(0.600)	0	0	0
14/09/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	3,252.0000	3,231.0000	(0.646)	0	0	0
14/09/2009	\$ / R 2009/09/14	13.00	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
14/09/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,198.0000	1,219.0000	1.753	0	0	0
14/09/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,552.0000	5,531.0000	(0.378)	0	0	0
14/09/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,402.0000	3,381.0000	(0.617)	0	0	0
14/09/2009	\$ / R	2009/12/14			Currency Future	7.5699	7.5745	0.061	7.7200	7.5700	322,064
14/09/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,631.0000	4,626.0000	(0.108)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	308.0000	303.0000	(1.623)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,430.0000	5,426.0000	(0.074)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	551.0000	545.0000	(1.089)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,863.0000	1,857.0000	(0.322)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	669.0000	664.0000	(0.747)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,196.0000	1,191.0000	(0.418)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	100
14/09/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,281.0000	5,276.0000	(0.095)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,059.0000	1,053.0000	(0.567)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	278.0000	278.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	795.0000	789.0000	(0.755)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,383.0000	1,377.0000	(0.434)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,669.0000	1,664.0000	(0.300)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	881.0000	875.0000	(0.681)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,741.0000	2,734.0000	(0.255)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	278.0000	273.0000	(1.799)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,280.0000	1,285.0000	0.391	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,681.0000	4,676.0000	(0.107)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	298.0000	298.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	513.0000	508.0000	(0.975)	0	0	100
14/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,840.0000	2,833.0000	(0.246)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	210.0000	209.0000	(0.476)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,573.0000	1,568.0000	(0.318)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,330.0000	7,326.0000	(0.055)	0	0	0
14/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,531.0000	4,526.0000	(0.110)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,329.0000	1,333.0000	0.301	0	0	0
14/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,880.0000	5,876.0000	(0.068)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,783.0000	3,777.0000	(0.159)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
14/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,780.0000	7,776.0000	(0.051)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	440.0000	435.0000	(1.136)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	881.0000	875.0000	(0.681)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	241.0000	241.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,911.0000	1,906.0000	(0.262)	0	0	0
14/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,580.0000	8,576.0000	(0.047)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,299.0000	2,293.0000	(0.261)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	612.0000	614.0000	0.327	0	0	0
14/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,773.0000	1,777.0000	0.226	0	0	0
14/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,321.0000	2,325.0000	0.172	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	589.0000	584.0000	(0.849)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,680.0000	6,676.0000	(0.060)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	92.0000	90.0000	(2.174)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,770.0000	2,775.0000	0.181	0	0	0
14/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,526.0000	1,530.0000	0.262	0	0	0
14/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,723.0000	1,728.0000	0.290	0	0	0
14/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,378.0000	1,382.0000	0.290	0	0	0
14/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,270.0000	3,275.0000	0.153	0	0	0
14/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	210.0000	209.0000	(0.476)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	187.0000	184.0000	(1.604)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,082.0000	4,077.0000	(0.122)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	837.0000	832.0000	(0.597)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,720.0000	3,725.0000	0.134	0	0	0
14/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,180.0000	7,176.0000	(0.056)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	323.0000	323.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,430.0000	1,425.0000	(0.350)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,780.0000	6,776.0000	(0.059)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	440.0000	435.0000	(1.136)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,520.0000	3,525.0000	0.142	0	0	0
14/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	752.0000	747.0000	(0.665)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,380.0000	6,376.0000	(0.063)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	407.0000	408.0000	0.246	0	0	0
14/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,480.0000	8,476.0000	(0.047)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,484.0000	3,478.0000	(0.172)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,271.0000	2,275.0000	0.176	0	0	0
14/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,780.0000	5,776.0000	(0.069)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	253.0000	249.0000	(1.581)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,081.0000	5,076.0000	(0.098)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	139.0000	138.0000	(0.719)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,371.0000	2,375.0000	0.169	0	0	0
14/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	969.0000	963.0000	(0.619)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	159.0000	159.0000	-	178	178	3,247
14/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	371.0000	366.0000	(1.348)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,380.0000	8,376.0000	(0.048)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,370.0000	3,375.0000	0.148	0	0	0
14/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	196.0000	195.0000	(0.510)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,380.0000	5,376.0000	(0.074)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	150.0000	147.0000	(2.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,621.0000	1,616.0000	(0.308)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,420.0000	3,425.0000	0.146	0	0	0
14/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,270.0000	4,275.0000	0.117	0	0	0
14/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	476.0000	471.0000	(1.050)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	969.0000	963.0000	(0.619)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,320.0000	3,325.0000	0.151	0	0	0
14/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,430.0000	1,425.0000	(0.350)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,421.0000	2,425.0000	0.165	0	0	0
14/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,020.0000	4,025.0000	0.124	0	0	0
14/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,730.0000	7,726.0000	(0.052)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	75
14/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,481.0000	4,476.0000	(0.112)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,980.0000	5,976.0000	(0.067)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	119.0000	116.0000	(2.521)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	539.0000	541.0000	0.371	0	0	0
14/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	629.0000	624.0000	(0.795)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,232.0000	4,226.0000	(0.142)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,336.0000	1,330.0000	(0.449)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,071.0000	2,076.0000	0.241	0	0	0
14/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,289.0000	1,284.0000	(0.388)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,544.0000	2,537.0000	(0.275)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,330.0000	8,326.0000	(0.048)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,427.0000	1,431.0000	0.280	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,070.0000	3,075.0000	0.163	0	0	0
14/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,830.0000	6,826.0000	(0.059)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	710.0000	705.0000	(0.704)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,717.0000	1,712.0000	(0.291)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,570.0000	2,575.0000	0.195	0	0	0
14/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,630.0000	8,626.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,032.0000	4,027.0000	(0.124)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,286.0000	3,279.0000	(0.213)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,670.0000	3,675.0000	0.136	0	0	0
14/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,382.0000	4,376.0000	(0.137)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,981.0000	4,976.0000	(0.100)	0	0	0
14/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	11,185
14/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,933.0000	3,927.0000	(0.153)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	925.0000	919.0000	(0.649)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,680.0000	8,676.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,731.0000	4,726.0000	(0.106)	0	0	0
14/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,332.0000	4,326.0000	(0.139)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,478.0000	1,472.0000	(0.406)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,880.0000	8,876.0000	(0.045)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,431.0000	4,426.0000	(0.113)	0	0	0
14/09/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,230.0000	7,226.0000	(0.055)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,830.0000	8,826.0000	(0.045)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	837.0000	832.0000	(0.597)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,790.0000	2,783.0000	(0.251)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	247
14/09/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,674.0000	1,678.0000	0.239	0	0	0
14/09/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,988.0000	2,981.0000	(0.234)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,889.0000	2,882.0000	(0.242)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,831.0000	4,826.0000	(0.103)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,680.0000	5,676.0000	(0.070)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,280.0000	6,276.0000	(0.064)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,470.0000	3,475.0000	0.144	0	0	0
14/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,980.0000	7,976.0000	(0.050)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,630.0000	6,626.0000	(0.060)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	260
14/09/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,960.0000	1,955.0000	(0.255)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,280.0000	8,276.0000	(0.048)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,087.0000	1,091.0000	0.368	0	0	0
14/09/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	1,184
14/09/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,471.0000	2,475.0000	0.162	0	0	0
14/09/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	650.0000	653.0000	0.462	0	0	0
14/09/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,251.0000	2,244.0000	(0.311)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,830.0000	7,826.0000	(0.051)	0	0	0
14/09/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,780.0000	8,776.0000	(0.046)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,348.0000	2,342.0000	(0.256)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,731.0000	4,726.0000	(0.106)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,920.0000	2,925.0000	0.171	0	0	0
14/09/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,014.0000	1,008.0000	(0.592)	0	0	0
14/09/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,196.0000	1,191.0000	(0.418)	0	0	0
14/09/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,670.0000	2,675.0000	0.187	0	0	0
14/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,634.0000	3,628.0000	(0.165)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,733.0000	3,727.0000	(0.161)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,476.0000	1,481.0000	0.339	0	0	0
14/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,580.0000	6,576.0000	(0.061)	0	0	0
14/09/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,930.0000	8,926.0000	(0.045)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,039.0000	1,043.0000	0.385	0	0	0
14/09/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,593.0000	2,586.0000	(0.270)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	815.0000	818.0000	0.368	0	0	0
14/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,584.0000	3,578.0000	(0.167)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	3,000
14/09/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,530.0000	6,526.0000	(0.061)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.00	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
14/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,766.0000	1,760.0000	(0.340)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,930.0000	6,926.0000	(0.058)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,530.0000	8,526.0000	(0.047)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,570.0000	3,575.0000	0.140	0	0	0
14/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,180.0000	6,176.0000	(0.065)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,534.0000	3,528.0000	(0.170)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,781.0000	4,776.0000	(0.105)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,430.0000	8,426.0000	(0.047)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	171.0000	170.0000	(0.585)	0	0	200
14/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,581.0000	4,576.0000	(0.109)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	50
14/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	575.0000	577.0000	0.348	0	0	0
14/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	690.0000	693.0000	0.435	0	0	0
14/09/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,520.0000	2,525.0000	0.198	0	0	0
14/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	551.0000	545.0000	(1.089)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,495.0000	2,488.0000	(0.281)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	10,100
14/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,983.0000	3,977.0000	(0.151)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,335.0000	3,329.0000	(0.180)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	105.0000	102.0000	(2.857)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	81.0000	79.0000	(2.469)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,575.0000	1,579.0000	0.254	0	0	0
14/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,733.0000	3,727.0000	(0.161)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,730.0000	8,726.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	470.0000	472.0000	0.426	0	0	0
14/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,009.0000	2,003.0000	(0.299)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,480.0000	6,476.0000	(0.062)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	171.0000	170.0000	(0.585)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,922.0000	1,926.0000	0.208	0	0	0
14/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,980.0000	6,976.0000	(0.057)	0	0	0
14/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,530.0000	7,526.0000	(0.053)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,231.0000	5,226.0000	(0.096)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,281.0000	5,276.0000	(0.095)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	371.0000	366.0000	(1.348)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,082.0000	4,077.0000	(0.122)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,137.0000	3,130.0000	(0.223)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	87
14/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,202.0000	2,196.0000	(0.272)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,170.0000	3,175.0000	0.158	0	0	0
14/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	752.0000	747.0000	(0.665)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,720.0000	2,725.0000	0.184	0	0	0
14/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	772.0000	775.0000	0.389	0	0	0
14/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	815.0000	818.0000	0.368	0	0	0
14/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,385.0000	3,379.0000	(0.177)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,770.0000	2,775.0000	0.181	0	0	0
14/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,037.0000	3,031.0000	(0.198)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	9,530
14/09/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	947.0000	951.0000	0.422	0	0	0
14/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,087.0000	3,080.0000	(0.227)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	100
14/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,773.0000	1,777.0000	0.226	0	0	0
14/09/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	902.0000	906.0000	0.443	0	0	0
14/09/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,446.0000	2,439.0000	(0.286)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,593.0000	2,586.0000	(0.270)	0	0	0
14/09/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,480.0000	5,476.0000	(0.073)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,154.0000	2,148.0000	(0.279)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	629.0000	624.0000	(0.795)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,081.0000	5,076.0000	(0.098)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,988.0000	2,981.0000	(0.234)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,531.0000	4,526.0000	(0.110)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,130.0000	8,126.0000	(0.049)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,430.0000	6,426.0000	(0.062)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,154.0000	2,148.0000	(0.279)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,680.0000	7,676.0000	(0.052)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,642.0000	2,636.0000	(0.227)	0	0	0
14/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,573.0000	1,568.0000	(0.318)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,872.0000	1,877.0000	0.267	0	0	0
14/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,171.0000	2,176.0000	0.230	0	0	0
14/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,150.0000	1,144.0000	(0.522)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,530.0000	5,526.0000	(0.072)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,870.0000	2,875.0000	0.174	0	0	0
14/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,183.0000	1,187.0000	0.338	0	0	0
14/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,820.0000	2,825.0000	0.177	0	0	0
14/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,580.0000	7,576.0000	(0.053)	0	0	0
14/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,730.0000	5,726.0000	(0.070)	0	0	0
14/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
14/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,131.0000	5,126.0000	(0.097)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	241.0000	241.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	504.0000	506.0000	0.397	0	0	0
14/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,544.0000	2,537.0000	(0.275)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,730.0000	6,726.0000	(0.059)	0	0	0
14/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	3.0000	1.0000	(66.667)	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
14/09/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	858.0000	862.0000	0.466	0	0	0
14/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,182.0000	4,176.0000	(0.143)	0	0	0
14/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	100
14/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,883.0000	3,877.0000	(0.155)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	731.0000	734.0000	0.410	0	0	0
14/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,299.0000	2,293.0000	(0.261)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	371.0000	366.0000	(1.348)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,186.0000	3,180.0000	(0.188)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,833.0000	3,827.0000	(0.157)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/09/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,624.0000	1,629.0000	0.308	0	0	0
14/09/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,823.0000	1,827.0000	0.219	0	0	0
14/09/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,230.0000	6,226.0000	(0.064)	0	0	0
14/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,620.0000	2,625.0000	0.191	0	0	0
14/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,642.0000	2,636.0000	(0.227)	0	0	0
14/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,770.0000	3,775.0000	0.133	0	0	0
14/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,870.0000	3,875.0000	0.129	0	0	0
14/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,230.0000	8,226.0000	(0.049)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,104.0000	1,099.0000	(0.453)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,236.0000	3,229.0000	(0.216)	0	0	0
14/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,620.0000	3,625.0000	0.138	0	0	0
14/09/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,031.0000	5,026.0000	(0.099)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,232.0000	4,226.0000	(0.142)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	134.0000	131.0000	(2.239)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,289.0000	1,284.0000	(0.388)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	168.0000	165.0000	(1.786)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,383.0000	1,377.0000	(0.434)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	504.0000	506.0000	0.397	0	0	0
14/09/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,766.0000	1,760.0000	(0.340)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	134.0000	131.0000	(2.239)	0	0	5,000
14/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,780.0000	5,776.0000	(0.069)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	339.0000	334.0000	(1.475)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,983.0000	3,977.0000	(0.151)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,938.0000	2,932.0000	(0.204)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	15,512
14/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,059.0000	1,053.0000	(0.567)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	230.0000	226.0000	(1.739)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,380.0000	7,376.0000	(0.054)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,930.0000	5,926.0000	(0.067)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,330.0000	6,326.0000	(0.063)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,911.0000	1,906.0000	(0.262)	0	0	0
14/09/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	438.0000	439.0000	0.228	0	0	0
14/09/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,030.0000	8,026.0000	(0.050)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.95	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
14/09/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,330.0000	5,326.0000	(0.075)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,830.0000	5,826.0000	(0.069)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	378.0000	379.0000	0.265	0	0	15,512
14/09/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,397.0000	2,390.0000	(0.292)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,231.0000	5,226.0000	(0.096)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	690.0000	693.0000	0.435	0	0	0
14/09/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	208.0000	204.0000	(1.923)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	993.0000	997.0000	0.403	0	0	0
14/09/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,683.0000	3,677.0000	(0.163)	0	0	0
14/09/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,030.0000	7,026.0000	(0.057)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,057.0000	2,051.0000	(0.292)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,397.0000	2,390.0000	(0.292)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,669.0000	1,664.0000	(0.300)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	225.0000	225.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,814.0000	1,809.0000	(0.276)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,781.0000	4,776.0000	(0.105)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	405.0000	400.0000	(1.235)	0	0	200
14/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	241.0000	241.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,282.0000	4,276.0000	(0.140)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	0.0000	273.0000	100.000	0	0	0
14/09/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	259.0000	259.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,104.0000	1,099.0000	(0.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,332.0000	4,326.0000	(0.139)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,881.0000	4,876.0000	(0.102)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,057.0000	2,051.0000	(0.292)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,336.0000	1,330.0000	(0.449)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,150.0000	1,144.0000	(0.522)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,080.0000	6,076.0000	(0.066)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	350.0000	350.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
14/09/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,970.0000	3,975.0000	0.126	0	0	0
14/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,105.0000	2,099.0000	(0.285)	0	0	0
14/09/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,030.0000	6,026.0000	(0.066)	0	0	0
14/09/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,692.0000	2,685.0000	(0.260)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,135.0000	1,139.0000	0.352	0	0	0
14/09/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,630.0000	5,626.0000	(0.071)	0	0	0
14/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	225.0000	225.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,970.0000	2,975.0000	0.168	0	0	0
14/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,080.0000	8,076.0000	(0.050)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,132.0000	4,126.0000	(0.145)	0	0	0
14/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,484.0000	3,478.0000	(0.172)	0	0	0
14/09/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,435.0000	3,428.0000	(0.204)	0	0	0
14/09/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,880.0000	6,876.0000	(0.058)	0	0	0
14/09/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,180.0000	8,176.0000	(0.049)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,243.0000	1,237.0000	(0.483)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,972.0000	1,976.0000	0.203	0	0	0
14/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,920.0000	3,925.0000	0.128	0	0	0
14/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,931.0000	4,926.0000	(0.101)	0	0	0
14/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,530.0000	5,526.0000	(0.072)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,220.0000	3,225.0000	0.155	0	0	0
14/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
14/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	405.0000	400.0000	(1.235)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,221.0000	2,226.0000	0.225	0	0	0
14/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,130.0000	6,126.0000	(0.065)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,121.0000	2,126.0000	0.236	0	0	0
14/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,820.0000	3,825.0000	0.131	0	0	0
14/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,120.0000	3,125.0000	0.160	0	0	0
14/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,236.0000	3,229.0000	(0.216)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,282.0000	4,276.0000	(0.140)	0	0	0
14/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,280.0000	7,276.0000	(0.055)	0	0	0
14/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,232.0000	1,236.0000	0.325	0	0	0
14/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
14/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	0.0000	3,025.0000	100.000	0	0	0
14/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	0.0000	1,043.0000	100.000	0	0	0

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14/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
14/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	0.0000	298.0000	100.000	0	0	0
14/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
14/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	0.0000	2,026.0000	100.000	0	0	0
14/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15			Currency Future	7.6945	7.6985	0.052	7.7700	7.7700	6,249
14/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	261.0000	260.0000	(0.383)	0	0	0
14/09/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,101.0000	1,096.0000	(0.454)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	41.0000	41.0000	-	0	0	18,339
14/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
14/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	816.0000	812.0000	(0.490)	0	0	0
14/09/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	196.0000	195.0000	(0.510)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,397.0000	3,392.0000	(0.147)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,816.0000	1,811.0000	(0.275)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,036.0000	4,032.0000	(0.099)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/09/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	28,586
14/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,519.0000	5,515.0000	(0.072)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,716.0000	2,711.0000	(0.184)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,333.0000	1,336.0000	0.225	0	0	0
14/09/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,813.0000	2,808.0000	(0.178)	0	0	0
14/09/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,045.0000	4,049.0000	0.099	0	0	0
14/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	496.0000	496.0000	-	0	0	15,890
14/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,618.0000	5,614.0000	(0.071)	0	0	0
14/09/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,273.0000	1,268.0000	(0.393)	0	0	0
14/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,627.0000	4,623.0000	(0.086)	0	0	0
14/09/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,271.0000	5,266.0000	(0.095)	0	0	0
14/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,406.0000	1,401.0000	(0.356)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,286.0000	2,281.0000	(0.219)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	57.0000	57.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,370.0000	5,366.0000	(0.074)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	935.0000	931.0000	(0.428)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	351.0000	348.0000	(0.855)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,004.0000	1,999.0000	(0.250)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	168.0000	167.0000	(0.595)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,946.0000	2,950.0000	0.136	0	0	0
14/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,524.0000	2,519.0000	(0.198)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,406.0000	8,402.0000	(0.048)	0	0	0
14/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,797.0000	2,801.0000	0.143	0	0	0
14/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,345.0000	3,349.0000	0.120	0	0	0
14/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,996.0000	3,000.0000	0.134	0	0	0
14/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,153.0000	3,148.0000	(0.159)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,548.0000	2,552.0000	0.157	0	0	0
14/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,406.0000	1,401.0000	(0.356)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	666.0000	661.0000	(0.751)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,002.0000	2,006.0000	0.200	0	0	0
14/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	856.0000	851.0000	(0.584)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,145.0000	2,140.0000	(0.233)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	39.0000	39.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,349.0000	2,353.0000	0.170	0	0	0
14/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,064.0000	1,066.0000	0.188	0	0	0
14/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	250.0000	249.0000	(0.400)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,107.0000	1,110.0000	0.271	0	0	0
14/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	89.0000	89.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,764.0000	2,760.0000	(0.145)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	13.0000	13.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,007.0000	3,002.0000	(0.166)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,938.0000	3,933.0000	(0.127)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,959.0000	6,955.0000	(0.057)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	431.0000	427.0000	(0.928)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,321.0000	5,316.0000	(0.094)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,695.0000	3,699.0000	0.108	0	0	0
14/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,023.0000	1,025.0000	0.196	0	0	0
14/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,958.0000	2,953.0000	(0.169)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,479.0000	4,475.0000	(0.089)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,201.0000	3,197.0000	(0.125)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,449.0000	2,452.0000	0.122	0	0	0
14/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	425.0000	425.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,085.0000	4,081.0000	(0.098)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,632.0000	1,627.0000	(0.306)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,495.0000	3,490.0000	(0.143)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	594.0000	590.0000	(0.673)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.50	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
14/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	183.0000	181.0000	(1.093)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,924.0000	4,919.0000	(0.102)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,807.0000	1,811.0000	0.221	0	0	0
14/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,859.0000	6,855.0000	(0.058)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	219.0000	216.0000	(1.370)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	664.0000	665.0000	0.151	0	0	0
14/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,172.0000	5,167.0000	(0.097)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,839.0000	3,834.0000	(0.130)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,046.0000	3,050.0000	0.131	0	0	0
14/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,561.0000	6,557.0000	(0.061)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,381.0000	2,376.0000	(0.210)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,660.0000	6,656.0000	(0.060)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,052.0000	2,056.0000	0.195	0	0	0
14/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,250.0000	2,254.0000	0.178	0	0	0
14/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	388.0000	388.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,541.0000	1,536.0000	(0.324)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,906.0000	8,902.0000	(0.045)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,556.0000	8,552.0000	(0.047)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,200.0000	2,204.0000	0.182	0	0	0
14/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	494.0000	489.0000	(1.012)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	40.0000	40.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,825.0000	4,820.0000	(0.104)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,909.0000	6,905.0000	(0.058)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,412.0000	6,408.0000	(0.062)	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
14/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,817.0000	5,813.0000	(0.069)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,888.0000	3,884.0000	(0.103)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,956.0000	8,952.0000	(0.045)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,246.0000	3,250.0000	0.123	0	0	0
14/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	212.0000	211.0000	(0.472)	0	0	15,890
14/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,668.0000	2,663.0000	(0.187)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,724.0000	1,719.0000	(0.290)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,241.0000	1,245.0000	0.322	0	0	0
14/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,718.0000	5,714.0000	(0.070)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,469.0000	5,465.0000	(0.073)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	28.0000	28.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,446.0000	3,441.0000	(0.145)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,221.0000	5,217.0000	(0.077)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,677.0000	4,672.0000	(0.107)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,668.0000	2,663.0000	(0.187)	0	0	0
14/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,707.0000	7,703.0000	(0.052)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,144.0000	1,139.0000	(0.437)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	548.0000	548.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,331.0000	4,327.0000	(0.092)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	38.0000	38.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,856.0000	8,852.0000	(0.045)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,429.0000	2,424.0000	(0.206)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	303.0000	300.0000	(0.990)	0	0	0

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14/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,572.0000	2,567.0000	(0.194)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
14/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/09/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,295.0000	4,299.0000	0.093	0	0	0
14/09/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,156.0000	8,152.0000	(0.049)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,724.0000	1,719.0000	(0.290)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,004.0000	1,999.0000	(0.250)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	521.0000	522.0000	0.192	0	0	0
14/09/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,656.0000	8,652.0000	(0.046)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,620.0000	2,615.0000	(0.191)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,445.0000	3,449.0000	0.116	0	0	0
14/09/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	42.0000	42.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,429.0000	2,424.0000	(0.206)	0	0	0
14/09/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,611.0000	6,607.0000	(0.061)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,810.0000	6,805.0000	(0.073)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	327.0000	323.0000	(1.223)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,910.0000	1,905.0000	(0.262)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,287.0000	1,290.0000	0.233	0	0	0
14/09/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,264.0000	6,259.0000	(0.080)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
14/09/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,306.0000	8,302.0000	(0.048)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,296.0000	3,299.0000	0.091	0	0	0
14/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	16.30	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
14/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,647.0000	2,651.0000	0.151	0	0	0
14/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,473.0000	1,476.0000	0.204	0	0	0
14/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,098.0000	2,093.0000	(0.238)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,606.0000	8,602.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	284.0000	284.0000	-	0	0	279
14/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,506.0000	8,502.0000	(0.047)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,910.0000	2,905.0000	(0.172)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,790.0000	3,785.0000	(0.132)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,938.0000	3,933.0000	(0.127)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	831.0000	833.0000	0.241	0	0	0
14/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,954.0000	1,957.0000	0.154	0	0	0
14/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,760.0000	6,756.0000	(0.059)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,586.0000	1,581.0000	(0.315)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	796.0000	798.0000	0.251	0	0	0
14/09/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,956.0000	7,952.0000	(0.050)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	310.0000	310.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,512.0000	6,507.0000	(0.077)	0	0	0
14/09/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,861.0000	2,856.0000	(0.175)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	131.0000	130.0000	(0.763)	0	0	18,339
14/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	633.0000	634.0000	0.158	0	0	0
14/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	33.0000	33.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	31.0000	31.0000	-	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
14/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	151.0000	149.0000	(1.325)	0	0	0
14/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,668.0000	5,664.0000	(0.071)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,710.0000	6,706.0000	(0.060)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	1,017.0000	1,013.0000	(0.393)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	162.0000	161.0000	(0.617)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,456.0000	8,452.0000	(0.047)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,663.0000	1,666.0000	0.180	0	0	0
14/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	740.0000	735.0000	(0.676)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,697.0000	2,701.0000	0.148	0	0	0
14/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	28.0000	28.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
14/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,395.0000	3,399.0000	0.118	0	0	0
14/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	204.0000	203.0000	(0.490)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,016.0000	6,012.0000	(0.066)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	28,586
14/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	239.0000	236.0000	(1.255)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,399.0000	2,403.0000	0.167	0	0	0
14/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,973.0000	4,969.0000	(0.080)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,379.0000	1,383.0000	0.290	0	0	0
14/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,317.0000	1,312.0000	(0.380)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,632.0000	1,627.0000	(0.306)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,806.0000	8,802.0000	(0.045)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,059.0000	1,054.0000	(0.472)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,165.0000	6,160.0000	(0.081)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,711.0000	1,714.0000	0.175	0	0	0
14/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,239.0000	2,234.0000	(0.223)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,184.0000	4,179.0000	(0.120)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,495.0000	1,490.0000	(0.334)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,541.0000	1,536.0000	(0.324)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	728.0000	729.0000	0.137	0	0	0
14/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,967.0000	5,962.0000	(0.084)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	604.0000	605.0000	0.166	0	0	0
14/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,756.0000	8,752.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,051.0000	2,046.0000	(0.244)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,426.0000	1,429.0000	0.210	0	0	0
14/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	230.0000	229.0000	(0.435)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,645.0000	3,649.0000	0.110	0	0	0
14/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,677.0000	4,672.0000	(0.107)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,495.0000	3,490.0000	(0.143)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
14/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,524.0000	2,519.0000	(0.198)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,716.0000	2,711.0000	(0.184)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	39.0000	39.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,300.0000	2,303.0000	0.130	0	0	0
14/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,615.0000	1,618.0000	0.186	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	905.0000	907.0000	0.221	0	0	0
14/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
14/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,845.0000	3,849.0000	0.104	0	0	0
14/09/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	34.0000	34.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,567.0000	1,571.0000	0.255	0	0	0
14/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	702.0000	698.0000	(0.570)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	297.0000	296.0000	(0.337)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	976.0000	972.0000	(0.410)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,874.0000	4,870.0000	(0.082)	0	0	0
14/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,706.0000	8,702.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	259.0000	256.0000	(1.158)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,334.0000	2,329.0000	(0.214)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,450.0000	1,445.0000	(0.345)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	339.0000	339.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,740.0000	3,736.0000	(0.107)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,691.0000	3,687.0000	(0.108)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	272.0000	272.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,747.0000	2,751.0000	0.146	0	0	0
14/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,740.0000	3,736.0000	(0.107)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,795.0000	3,799.0000	0.105	0	0	0
14/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,152.0000	1,155.0000	0.260	0	0	0
14/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	778.0000	773.0000	(0.643)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	123.0000	121.0000	(1.626)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,250.0000	3,245.0000	(0.154)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	324.0000	324.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,759.0000	1,763.0000	0.227	0	0	0
14/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,101.0000	2,105.0000	0.190	0	0	0
14/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,545.0000	3,549.0000	0.113	0	0	0
14/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,520.0000	1,523.0000	0.197	0	0	0
14/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,770.0000	1,765.0000	(0.282)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,917.0000	5,912.0000	(0.085)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,356.0000	8,352.0000	(0.048)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	868.0000	870.0000	0.230	0	0	0
14/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	25.0000	25.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,847.0000	2,851.0000	0.140	0	0	0
14/09/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,691.0000	3,687.0000	(0.108)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,498.0000	2,502.0000	0.160	0	0	0
14/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,910.0000	2,905.0000	(0.172)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	42.0000	42.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,363.0000	6,358.0000	(0.079)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,055.0000	3,050.0000	(0.164)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	111.0000	109.0000	(1.802)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,206.0000	8,202.0000	(0.049)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,569.0000	5,564.0000	(0.090)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,476.0000	2,472.0000	(0.162)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	34.0000	34.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	630.0000	625.0000	(0.794)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,495.0000	3,499.0000	0.114	0	0	0
14/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,780.0000	3,775.0000	(0.132)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,250.0000	3,245.0000	(0.154)	0	0	0
14/09/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,856.0000	1,860.0000	0.216	0	0	0
14/09/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	471.0000	472.0000	0.212	0	0	0
14/09/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	377.0000	373.0000	(1.061)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	403.0000	399.0000	(0.993)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,476.0000	2,472.0000	(0.162)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,348.0000	3,343.0000	(0.149)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	99.0000	97.0000	(2.020)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,007.0000	3,002.0000	(0.166)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	448.0000	448.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,642.0000	3,638.0000	(0.110)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,595.0000	3,599.0000	0.111	0	0	0
14/09/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	943.0000	946.0000	0.318	0	0	0
14/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,958.0000	2,953.0000	(0.169)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	575.0000	576.0000	0.174	0	0	0
14/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,987.0000	3,982.0000	(0.125)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	31.0000	31.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,446.0000	3,441.0000	(0.145)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	281.0000	278.0000	(1.068)	0	0	0
14/09/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,096.0000	3,100.0000	0.129	0	0	0
14/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,334.0000	2,329.0000	(0.214)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,115.0000	6,111.0000	(0.065)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	41.0000	41.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,863.0000	1,858.0000	(0.268)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,051.0000	2,046.0000	(0.244)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,196.0000	3,200.0000	0.125	0	0	0
14/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,462.0000	6,458.0000	(0.062)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,023.0000	5,019.0000	(0.080)	0	0	0
14/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,867.0000	5,863.0000	(0.068)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	526.0000	522.0000	(0.760)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,572.0000	2,567.0000	(0.194)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,153.0000	3,148.0000	(0.159)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	425.0000	425.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,397.0000	3,392.0000	(0.147)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,239.0000	2,234.0000	(0.223)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	201.0000	198.0000	(1.493)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,192.0000	2,187.0000	(0.228)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	695.0000	697.0000	0.288	0	0	0
14/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,775.0000	4,771.0000	(0.084)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	86.0000	86.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,282.0000	4,277.0000	(0.117)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	895.0000	891.0000	(0.447)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,642.0000	3,638.0000	(0.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	240.0000	239.0000	(0.417)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	26.0000	26.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,678.0000	1,673.0000	(0.298)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	48.0000	48.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	28.0000	28.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,995.0000	3,999.0000	0.100	0	0	0
14/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,528.0000	4,524.0000	(0.088)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,104.0000	3,099.0000	(0.161)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,214.0000	6,210.0000	(0.064)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,957.0000	1,952.0000	(0.255)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,201.0000	3,197.0000	(0.125)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,134.0000	4,130.0000	(0.097)	0	0	0
14/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,420.0000	5,415.0000	(0.092)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,770.0000	1,765.0000	(0.282)	0	0	0
14/09/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	355.0000	354.0000	(0.282)	0	0	0
14/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
14/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	560.0000	556.0000	(0.714)	0	0	0
14/09/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,996.0000	3,000.0000	0.134	0	0	0
14/09/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	167.0000	164.0000	(1.796)	0	0	0
14/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,726.0000	4,722.0000	(0.085)	0	0	0
14/09/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	761.0000	763.0000	0.263	0	0	0
14/09/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,002.0000	2,006.0000	0.200	0	0	0
14/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,863.0000	1,858.0000	(0.268)	0	0	0
14/09/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	174.0000	173.0000	(0.575)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,578.0000	4,573.0000	(0.109)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,598.0000	2,602.0000	0.154	0	0	0
14/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,184.0000	4,179.0000	(0.120)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,380.0000	4,376.0000	(0.091)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	86.0000	86.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,230.0000	1,225.0000	(0.407)	0	0	0
14/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	27.0000	27.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	371.0000	371.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/09/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,151.0000	2,155.0000	0.186	0	0	0
14/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	431.0000	427.0000	(0.928)	0	0	0
14/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,192.0000	2,187.0000	(0.228)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	88.0000	87.0000	(1.136)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,146.0000	3,150.0000	0.127	0	0	0
14/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,098.0000	2,093.0000	(0.238)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,134.0000	4,130.0000	(0.097)	0	0	0
14/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	181.0000	180.0000	(0.552)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,299.0000	3,294.0000	(0.152)	0	0	0
14/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,106.0000	8,102.0000	(0.049)	0	0	0
14/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,186.0000	1,182.0000	(0.337)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	43.0000	43.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,430.0000	4,425.0000	(0.113)	0	0	0
14/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	40.0000	40.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,768.0000	5,763.0000	(0.087)	0	0	0
14/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
14/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	462.0000	458.0000	(0.866)	0	0	0
14/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	983.0000	985.0000	0.203	0	0	0
14/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,064.0000	1,066.0000	0.188	0	0	0
14/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,905.0000	1,908.0000	0.157	0	0	0
14/09/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	406.0000	406.0000	-	0	0	0
14/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,544.0000	3,539.0000	(0.141)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,895.0000	3,899.0000	0.103	0	0	0
14/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,896.0000	2,900.0000	0.138	0	0	0
14/09/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,593.0000	3,588.0000	(0.139)	0	0	0
14/09/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,361.0000	1,356.0000	(0.367)	0	0	0
14/09/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,233.0000	4,228.0000	(0.118)	0	0	0
14/09/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	37.0000	37.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,313.0000	6,309.0000	(0.063)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,196.0000	1,199.0000	0.251	0	0	0
14/09/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	38.0000	38.0000	-	0	0	0
14/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
14/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,006.0000	8,002.0000	(0.050)	0	0	0
14/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14			Currency Future	7.8187	7.8230	0.055	0.0000	0.0000	560
14/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	547.0000	548.0000	0.183	0	0	21,795
14/09/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	983.0000	978.0000	(0.509)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,055.0000	2,050.0000	(0.243)	0	0	0
14/09/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	351.0000	351.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	291.0000	291.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	173.0000	173.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,751.0000	2,746.0000	(0.182)	0	0	0
14/09/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	906.0000	902.0000	(0.442)	0	0	0
14/09/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	212.0000	212.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,147.0000	2,142.0000	(0.233)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	196.0000	196.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,649.0000	1,645.0000	(0.243)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,828.0000	1,823.0000	(0.274)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,225.0000	5,221.0000	(0.077)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,694.0000	1,689.0000	(0.295)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	165.0000	165.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	218.0000	218.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	500.0000	497.0000	(0.600)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,173.0000	3,177.0000	0.126	0	0	0
14/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,322.0000	3,326.0000	0.120	0	0	0
14/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	528.0000	525.0000	(0.568)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	191.0000	191.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,390.0000	1,393.0000	0.216	0	0	0
14/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,954.0000	3,949.0000	(0.126)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,238.0000	2,233.0000	(0.223)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	302.0000	299.0000	(0.993)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	329.0000	330.0000	0.304	0	0	0
14/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	224.0000	224.0000	-	0	0	21,795
14/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,559.0000	6,554.0000	(0.076)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,222.0000	1,218.0000	(0.327)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,372.0000	3,367.0000	(0.148)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,873.0000	1,868.0000	(0.267)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,423.0000	2,418.0000	(0.206)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	37.0000	37.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	760.0000	756.0000	(0.526)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,828.0000	1,823.0000	(0.274)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	261.0000	259.0000	(0.766)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,562.0000	1,557.0000	(0.320)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,826.0000	2,830.0000	0.142	0	0	0
14/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	72.0000	72.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	128.0000	128.0000	-	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
14/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,918.0000	1,913.0000	(0.261)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	196.0000	196.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	829.0000	832.0000	0.362	0	0	0
14/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,343.0000	4,338.0000	(0.115)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	559.0000	556.0000	(0.537)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	230.0000	230.0000	-	0	0	21,978
14/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	21,978
14/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,275.0000	3,270.0000	(0.153)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,930.0000	4,925.0000	(0.101)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	104.0000	104.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,284.0000	2,279.0000	(0.219)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,988.0000	2,983.0000	(0.167)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,324.0000	5,319.0000	(0.094)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	237.0000	237.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,148.0000	4,143.0000	(0.121)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,084.0000	2,088.0000	0.192	0	0	0
14/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,610.0000	2,605.0000	(0.192)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,100.0000	4,095.0000	(0.122)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,925.0000	2,929.0000	0.137	0	0	0
14/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,793.0000	8,788.0000	(0.057)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	101.0000	99.0000	(1.980)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,738.0000	1,733.0000	(0.288)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,141.0000	1,136.0000	(0.438)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,613.0000	1,616.0000	0.186	0	0	0
14/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,906.0000	6,901.0000	(0.072)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,518.0000	1,514.0000	(0.264)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,734.0000	4,729.0000	(0.106)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,881.0000	4,876.0000	(0.102)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,832.0000	4,827.0000	(0.103)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,219.0000	1,222.0000	0.246	0	0	0
14/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	869.0000	865.0000	(0.460)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	569.0000	570.0000	0.176	0	0	0
14/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	309.0000	309.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	44.0000	44.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/09/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	90.0000	90.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,867.0000	5,862.0000	(0.085)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	770.0000	772.0000	0.260	0	0	0
14/09/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,644.0000	8,639.0000	(0.058)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,759.0000	3,754.0000	(0.133)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	388.0000	388.0000	-	0	0	140
14/09/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,460.0000	6,455.0000	(0.077)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,621.0000	3,625.0000	0.110	0	0	0
14/09/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
14/09/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,658.0000	6,653.0000	(0.075)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,671.0000	3,675.0000	0.109	0	0	0
14/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,123.0000	3,128.0000	0.160	0	0	0
14/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,061.0000	1,057.0000	(0.377)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,726.0000	2,731.0000	0.183	0	0	0
14/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,988.0000	2,983.0000	(0.167)	0	0	0
14/09/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,949.0000	7,944.0000	(0.063)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,395.0000	8,391.0000	(0.048)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	689.0000	690.0000	0.145	0	0	0
14/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	14.0000	14.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	85.0000	84.0000	(1.176)	0	0	0
14/09/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,920.0000	3,924.0000	0.102	0	0	0
14/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,710.0000	3,705.0000	(0.135)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,516.0000	3,511.0000	(0.142)	0	0	0
14/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	29.0000	29.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	122.0000	122.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,213.0000	6,208.0000	(0.080)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	38.0000	38.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,693.0000	8,689.0000	(0.046)	0	0	0
14/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,445.0000	8,440.0000	(0.059)	0	0	0
14/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,892.0000	8,887.0000	(0.056)	0	0	0
14/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,411.0000	6,406.0000	(0.078)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,114.0000	6,109.0000	(0.082)	0	0	0
14/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,700.0000	7,696.0000	(0.052)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,669.0000	5,665.0000	(0.071)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,930.0000	4,925.0000	(0.101)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,083.0000	3,079.0000	(0.130)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	591.0000	588.0000	(0.508)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,704.0000	2,699.0000	(0.185)	0	0	0
14/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,319.0000	4,323.0000	0.093	0	0	0
14/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,906.0000	6,901.0000	(0.072)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,263.0000	1,259.0000	(0.317)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,331.0000	2,335.0000	0.172	0	0	0
14/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	201.0000	201.0000	-	0	0	3,163
14/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,571.0000	3,575.0000	0.112	0	0	0
14/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	282.0000	282.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,223.0000	3,227.0000	0.124	0	0	0
14/09/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	370.0000	367.0000	(0.811)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,783.0000	1,778.0000	(0.280)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,074.0000	3,078.0000	0.130	0	0	0
14/09/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,605.0000	1,601.0000	(0.249)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,479.0000	2,483.0000	0.161	0	0	0
14/09/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	102.0000	102.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,303.0000	1,307.0000	0.307	0	0	0
14/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,905.0000	3,900.0000	(0.128)	0	0	0
14/09/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,036.0000	3,031.0000	(0.165)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,743.0000	8,738.0000	(0.057)	0	0	0
14/09/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,991.0000	8,987.0000	(0.044)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,232.0000	2,236.0000	0.179	0	0	0
14/09/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	24.0000	24.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	624.0000	620.0000	(0.641)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,940.0000	1,944.0000	0.206	0	0	0
14/09/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,005.0000	7,000.0000	(0.071)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	510.0000	511.0000	0.196	0	0	0
14/09/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,955.0000	6,951.0000	(0.058)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	32.0000	32.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,522.0000	1,526.0000	0.263	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
14/09/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,346.0000	8,341.0000	(0.060)	0	0	0
14/09/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,636.0000	4,631.0000	(0.108)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	138.0000	137.0000	(0.725)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,942.0000	8,937.0000	(0.056)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,471.0000	3,476.0000	0.144	0	0	0
14/09/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	119.0000	119.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,688.0000	9,684.0000	(0.041)	0	0	0
14/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,098.0000	8,093.0000	(0.062)	0	0	0
14/09/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,469.0000	2,464.0000	(0.203)	0	0	0
14/09/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/09/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,798.0000	2,793.0000	(0.179)	0	0	0
14/09/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	394.0000	392.0000	(0.508)	0	0	0
14/09/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,544.0000	8,540.0000	(0.047)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,892.0000	1,896.0000	0.211	0	0	0
14/09/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,361.0000	6,356.0000	(0.079)	0	0	0
14/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,620.0000	5,615.0000	(0.089)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,820.0000	3,824.0000	0.105	0	0	0
14/09/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,685.0000	4,680.0000	(0.107)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,323.0000	3,318.0000	(0.150)	0	0	0
14/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,610.0000	2,605.0000	(0.192)	0	0	0
14/09/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,238.0000	2,233.0000	(0.223)	0	0	0
14/09/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,294.0000	4,289.0000	(0.116)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	346.0000	344.0000	(0.578)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,134.0000	2,138.0000	0.187	0	0	0
14/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	663.0000	665.0000	0.302	0	0	0
14/09/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	11.0000	11.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	528.0000	529.0000	0.189	0	0	0
14/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	258.0000	258.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,705.0000	1,708.0000	0.176	0	0	0
14/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	401.0000	401.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	25.0000	25.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	128.0000	128.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,275.0000	5,270.0000	(0.095)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,389.0000	1,385.0000	(0.288)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	35.0000	35.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,751.0000	1,755.0000	0.228	0	0	0
14/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	832.0000	828.0000	(0.481)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,181.0000	1,177.0000	(0.339)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	43.0000	43.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	29,759
14/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,101.0000	2,096.0000	(0.238)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,677.0000	2,681.0000	0.149	0	0	0
14/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,818.0000	5,813.0000	(0.086)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,178.0000	1,181.0000	0.255	0	0	0
14/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,656.0000	2,652.0000	(0.151)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,856.0000	3,851.0000	(0.130)	0	0	0
14/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	715.0000	717.0000	0.280	0	0	0
14/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	300.0000	300.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	125.0000	125.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,346.0000	1,350.0000	0.297	0	0	0
14/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
14/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,916.0000	5,912.0000	(0.068)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	924.0000	927.0000	0.325	0	0	0
14/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,070.0000	4,074.0000	0.098	0	0	0
14/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,433.0000	1,437.0000	0.279	0	0	0
14/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,392.0000	4,387.0000	(0.114)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,963.0000	1,959.0000	(0.204)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	206.0000	204.0000	(0.971)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
14/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,757.0000	6,752.0000	(0.074)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	223.0000	221.0000	(0.897)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	444.0000	444.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,489.0000	4,485.0000	(0.089)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,578.0000	2,582.0000	0.155	0	0	0
14/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,372.0000	3,376.0000	0.119	0	0	0
14/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,807.0000	6,802.0000	(0.073)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,192.0000	2,187.0000	(0.228)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,305.0000	1,301.0000	(0.307)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	725.0000	721.0000	(0.552)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	109.0000	108.0000	(0.917)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,100.0000	1,096.0000	(0.364)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,808.0000	3,803.0000	(0.131)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	274.0000	274.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	182.0000	182.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,380.0000	2,384.0000	0.168	0	0	0
14/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	319.0000	319.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	36.0000	36.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	58.0000	58.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	76.0000	76.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	173.0000	172.0000	(0.578)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
14/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,708.0000	6,703.0000	(0.075)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,197.0000	8,192.0000	(0.061)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	64.0000	64.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,893.0000	2,888.0000	(0.173)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	207.0000	206.0000	(0.483)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	796.0000	792.0000	(0.503)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,284.0000	2,279.0000	(0.219)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,246.0000	4,241.0000	(0.118)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	492.0000	493.0000	0.203	0	0	0
14/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	201.0000	201.0000	-	0	0	26,596
14/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,495.0000	8,490.0000	(0.059)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	992.0000	995.0000	0.302	0	0	0
14/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,563.0000	2,558.0000	(0.195)	0	0	0
14/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	26.0000	26.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,027.0000	1,030.0000	0.292	0	0	0
14/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	131.0000	131.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	26.0000	26.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,441.0000	4,436.0000	(0.113)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,783.0000	1,778.0000	(0.280)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	415.0000	415.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	375.0000	375.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,063.0000	1,066.0000	0.282	0	0	0
14/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,021.0000	1,017.0000	(0.392)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,845.0000	1,849.0000	0.217	0	0	0
14/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,719.0000	5,714.0000	(0.087)	0	0	0
14/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	122.0000	122.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	59.0000	59.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	144.0000	143.0000	(0.694)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	158.0000	157.0000	(0.633)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	165.0000	165.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	31.0000	31.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	429.0000	429.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	340.0000	340.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,662.0000	3,657.0000	(0.137)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	189.0000	187.0000	(1.058)	0	0	0
14/09/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	459.0000	460.0000	0.218	0	0	0
14/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,704.0000	2,699.0000	(0.185)	0	0	0
14/09/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,262.0000	6,258.0000	(0.064)	0	0	0
14/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,870.0000	3,874.0000	0.103	0	0	0
14/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,659.0000	1,662.0000	0.181	0	0	0
14/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	80.0000	80.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,147.0000	2,142.0000	(0.233)	0	0	0
14/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,246.0000	8,242.0000	(0.049)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,516.0000	2,511.0000	(0.199)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	860.0000	862.0000	0.233	0	0	0
14/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	446.0000	443.0000	(0.673)	0	0	0
14/09/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	363.0000	363.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,974.0000	2,979.0000	0.168	0	0	0
14/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	591.0000	592.0000	0.169	0	0	0
14/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	944.0000	940.0000	(0.424)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,613.0000	3,608.0000	(0.138)	0	0	0
14/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,272.0000	3,277.0000	0.153	0	0	0
14/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	472.0000	469.0000	(0.636)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	958.0000	960.0000	0.209	0	0	0
14/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,656.0000	2,652.0000	(0.151)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	145.0000	145.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,521.0000	3,525.0000	0.114	0	0	0
14/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	614.0000	616.0000	0.326	0	0	0
14/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,798.0000	1,802.0000	0.222	0	0	0
14/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	125.0000	125.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,035.0000	2,039.0000	0.197	0	0	0
14/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,281.0000	2,285.0000	0.175	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,770.0000	3,775.0000	0.133	0	0	0
14/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,376.0000	2,372.0000	(0.168)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,024.0000	3,028.0000	0.132	0	0	0
14/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	29.0000	29.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	145.0000	145.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	241.0000	239.0000	(0.830)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,875.0000	2,879.0000	0.139	0	0	0
14/09/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	657.0000	653.0000	(0.609)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,137.0000	1,140.0000	0.264	0	0	0
14/09/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,468.0000	3,463.0000	(0.144)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	420.0000	417.0000	(0.714)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	119.0000	117.0000	(1.681)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,571.0000	5,566.0000	(0.090)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,776.0000	2,780.0000	0.144	0	0	0
14/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,330.0000	2,325.0000	(0.215)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	39.0000	39.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,261.0000	1,264.0000	0.238	0	0	0
14/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,892.0000	1,896.0000	0.211	0	0	0
14/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	475.0000	476.0000	0.211	0	0	0
14/09/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,987.0000	1,991.0000	0.201	0	0	0
14/09/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,422.0000	5,418.0000	(0.074)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	638.0000	640.0000	0.313	0	0	0
14/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	23.0000	23.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,027.0000	1,030.0000	0.292	0	0	0
14/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,100.0000	1,103.0000	0.273	0	0	0
14/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,376.0000	2,372.0000	(0.168)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	158.0000	157.0000	(0.633)	0	0	0
14/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	131.0000	130.0000	(0.763)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,845.0000	2,840.0000	(0.176)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	169.0000	169.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	109.0000	108.0000	(0.917)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,918.0000	1,913.0000	(0.261)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
14/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,940.0000	2,935.0000	(0.170)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,979.0000	4,975.0000	(0.080)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	48.0000	48.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	691.0000	687.0000	(0.579)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,009.0000	2,004.0000	(0.249)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,192.0000	2,187.0000	(0.228)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	492.0000	493.0000	0.203	0	0	0
14/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,783.0000	4,778.0000	(0.105)	0	0	0
14/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,587.0000	4,582.0000	(0.109)	0	0	0
14/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,347.0000	1,343.0000	(0.297)	0	0	0
14/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,627.0000	2,631.0000	0.152	0	0	0
14/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	41.0000	41.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	892.0000	894.0000	0.224	0	0	0
14/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,475.0000	1,470.0000	(0.339)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,565.0000	3,560.0000	(0.140)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	88.0000	88.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	266.0000	266.0000	-	0	0	0
14/09/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
14/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	244.0000	243.0000	(0.410)	0	0	0
14/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,420.0000	3,415.0000	(0.146)	0	0	0
14/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	624.0000	620.0000	(0.641)	0	0	0

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14/09/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,510.0000	6,505.0000	(0.077)	0	0	0
14/09/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	251.0000	251.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,373.0000	5,368.0000	(0.093)	0	0	0
14/09/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	799.0000	802.0000	0.375	0	0	0
14/09/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,432.0000	1,428.0000	(0.279)	0	0	0
14/09/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,538.0000	4,533.0000	(0.110)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,183.0000	2,187.0000	0.183	0	0	0
14/09/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	281.0000	279.0000	(0.712)	0	0	0
14/09/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,567.0000	1,571.0000	0.255	0	0	0
14/09/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	47.0000	47.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,528.0000	2,532.0000	0.158	0	0	0
14/09/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,521.0000	5,516.0000	(0.091)	0	0	0
14/09/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	28.0000	28.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,029.0000	5,024.0000	(0.099)	0	0	0
14/09/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,875.0000	2,879.0000	0.139	0	0	0
14/09/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,147.0000	8,143.0000	(0.049)	0	0	0
14/09/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	32.0000	32.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,164.0000	6,159.0000	(0.081)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
14/09/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,197.0000	4,192.0000	(0.119)	0	0	0
14/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,048.0000	8,044.0000	(0.050)	0	0	0
14/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,065.0000	6,060.0000	(0.082)	0	0	0
14/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
14/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,970.0000	3,974.0000	0.101	0	0	0
14/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	0.0000	7,994.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	0.0000	34.0000	100.000	0	0	0

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14/09/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	0.0000	6,011.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	0.0000	4,046.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	0.0000	525.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	0.0000	548.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	0.0000	117.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	0.0000	1,140.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	0.0000	4,024.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	0.0000	3,028.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	0.0000	2,039.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/09/13			Currency Future	7.9424	7.9466	0.053	0.0000	0.0000	0
14/09/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	523.0000	524.0000	0.191	0	0	0
14/09/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	881.0000	877.0000	(0.454)	0	0	0
14/09/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	569.0000	570.0000	0.176	0	0	0
14/09/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	638.0000	640.0000	0.313	0	0	0
14/09/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	777.0000	773.0000	(0.515)	0	0	0
14/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,624.0000	1,628.0000	0.246	0	0	0
14/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	646.0000	643.0000	(0.464)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,796.0000	3,800.0000	0.105	0	0	0
14/09/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,547.0000	3,552.0000	0.141	0	0	0
14/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,896.0000	3,900.0000	0.103	0	0	0
14/09/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	68.0000	68.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	710.0000	707.0000	(0.423)	0	0	0
14/09/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,049.0000	8,045.0000	(0.050)	0	0	0
14/09/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	603.0000	604.0000	0.166	0	0	0
14/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
14/09/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,076.0000	6,071.0000	(0.082)	0	0	0
14/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,561.0000	2,565.0000	0.156	0	0	0
14/09/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,107.0000	1,110.0000	0.271	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	45.0000	45.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,938.0000	1,941.0000	0.155	0	0	0
14/09/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,904.0000	2,908.0000	0.138	0	0	0
14/09/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,127.0000	4,122.0000	(0.121)	0	0	0
14/09/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	846.0000	842.0000	(0.473)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	215.0000	213.0000	(0.930)	0	0	0
14/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,248.0000	2,243.0000	(0.222)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	230.0000	230.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,370.0000	6,366.0000	(0.063)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	3,002.0000	3,006.0000	0.133	0	0	0
14/09/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	115.0000	115.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/09/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,147.0000	8,143.0000	(0.049)	0	0	0
14/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,344.0000	8,340.0000	(0.048)	0	0	0
14/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	119.0000	119.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	743.0000	740.0000	(0.404)	0	0	0
14/09/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	40.0000	40.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,647.0000	3,651.0000	0.110	0	0	0
14/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,030.0000	2,034.0000	0.197	0	0	0
14/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,416.0000	4,411.0000	(0.113)	0	0	0
14/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,175.0000	1,177.0000	0.170	0	0	0
14/09/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,658.0000	2,662.0000	0.150	0	0	0
14/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	240.0000	240.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,854.0000	2,858.0000	0.140	0	0	0
14/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	182.0000	181.0000	(0.549)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	108.0000	108.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,846.0000	3,850.0000	0.104	0	0	0
14/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	212.0000	211.0000	(0.472)	0	0	0
14/09/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	113.0000	113.0000	-	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
14/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	538.0000	539.0000	0.186	0	0	0
14/09/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	495.0000	496.0000	0.202	0	0	585
14/09/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,707.0000	2,711.0000	0.148	0	0	0
14/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	953.0000	949.0000	(0.420)	0	0	0
14/09/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	49.0000	49.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,892.0000	1,895.0000	0.159	0	0	0
14/09/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,757.0000	1,760.0000	0.171	0	0	0
14/09/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	232.0000	230.0000	(0.862)	0	0	0
14/09/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,075.0000	1,077.0000	0.186	0	0	0
14/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,519.0000	2,515.0000	(0.159)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	289.0000	287.0000	(0.692)	0	0	0
14/09/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,271.0000	4,266.0000	(0.117)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	982.0000	984.0000	0.204	0	0	0
14/09/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,223.0000	6,218.0000	(0.080)	0	0	0
14/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,712.0000	1,716.0000	0.234	0	0	0
14/09/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	952.0000	954.0000	0.210	0	0	0
14/09/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	65.0000	65.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	39.0000	39.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,197.0000	8,192.0000	(0.061)	0	0	0
14/09/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,174.0000	6,169.0000	(0.081)	0	0	0
14/09/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	66.0000	66.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,223.0000	4,218.0000	(0.118)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,338.0000	2,333.0000	(0.214)	0	0	0
14/09/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,246.0000	8,241.0000	(0.061)	0	0	0
14/09/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,393.0000	8,389.0000	(0.048)	0	0	0
14/09/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	38.0000	38.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,565.0000	2,560.0000	(0.195)	0	0	0
14/09/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,995.0000	3,999.0000	0.100	0	0	0
14/09/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,272.0000	6,267.0000	(0.080)	0	0	0
14/09/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	64.0000	64.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,319.0000	4,314.0000	(0.116)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,428.0000	2,424.0000	(0.165)	0	0	0
14/09/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,805.0000	2,809.0000	0.143	0	0	0
14/09/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
14/09/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,846.0000	1,850.0000	0.217	0	0	0
14/09/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,043.0000	1,045.0000	0.192	0	0	0
14/09/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	250.0000	248.0000	(0.800)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	207.0000	207.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	310.0000	308.0000	(0.645)	0	0	0
14/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	586.0000	586.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,697.0000	3,701.0000	0.108	0	0	0
14/09/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	106.0000	106.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
14/09/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,464.0000	4,459.0000	(0.112)	0	0	0
14/09/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	36.0000	36.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,419.0000	6,415.0000	(0.062)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	225.0000	225.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,383.0000	2,378.0000	(0.210)	0	0	0
14/09/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	199.0000	199.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,657.0000	2,652.0000	(0.188)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	353.0000	351.0000	(0.567)	0	0	0
14/09/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
14/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	896.0000	898.0000	0.223	0	0	0
14/09/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	103.0000	103.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	60.0000	60.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,561.0000	4,556.0000	(0.110)	0	0	0
14/09/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	34.0000	34.0000	-	0	0	0
14/09/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,492.0000	8,487.0000	(0.059)	0	0	0
14/09/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,518.0000	6,513.0000	(0.077)	0	0	0
14/09/2009	\$ / R	2010/12/13			Currency Future	8.0556	8.0600	0.055	0.0000	0.0000	0
14/09/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	718.0000	721.0000	0.418	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	0.0000	729.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	762.0000	761.0000	(0.131)	0	0	0
14/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	0.0000	739.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	700.0000	699.0000	(0.143)	0	0	0
14/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	756.0000	759.0000	0.397	178	178	0
14/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	620.0000	622.0000	0.323	0	0	0
14/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	964.0000	962.0000	(0.207)	0	0	0
14/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	563.0000	566.0000	0.533	0	0	117
14/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,108.0000	1,106.0000	(0.181)	0	0	0
14/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	93.0000	93.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	650.0000	653.0000	0.462	0	0	0
14/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,976.0000	1,980.0000	0.202	0	0	0
14/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,303.0000	4,299.0000	(0.093)	0	0	0
14/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	70.0000	70.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	98.0000	98.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	161.0000	161.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,242.0000	6,238.0000	(0.064)	0	0	0
14/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,394.0000	2,391.0000	(0.125)	0	0	0
14/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	300.0000	301.0000	0.333	0	0	0
14/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	158.0000	159.0000	0.633	0	0	0
14/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	277.0000	276.0000	(0.361)	0	0	0
14/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	294.0000	296.0000	0.680	0	0	0
14/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,183.0000	1,186.0000	0.254	0	0	0
14/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,439.0000	2,436.0000	(0.123)	0	0	0
14/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,152.0000	1,155.0000	0.260	0	0	0
14/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,923.0000	2,927.0000	0.137	0	0	0
14/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	296.0000	295.0000	(0.338)	0	0	0
14/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,962.0000	3,966.0000	0.101	0	0	0
14/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,912.0000	3,917.0000	0.128	0	0	0
14/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,971.0000	2,976.0000	0.168	0	0	0
14/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	895.0000	893.0000	(0.223)	0	0	0
14/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,020.0000	2,025.0000	0.248	0	0	0
14/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	16.0000	16.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	65.0000	65.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,255.0000	4,251.0000	(0.094)	0	0	0
14/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	605.0000	607.0000	0.331	0	0	0
14/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	999.0000	997.0000	(0.200)	0	0	0
14/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,035.0000	1,033.0000	(0.193)	0	0	0
14/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,214.0000	1,218.0000	0.329	0	0	0
14/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	258.0000	258.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	306.0000	307.0000	0.327	0	0	0
14/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	591.0000	593.0000	0.338	0	0	0
14/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,932.0000	1,936.0000	0.207	0	0	0
14/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	76.0000	76.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	25.0000	25.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,759.0000	1,763.0000	0.227	0	0	0
14/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,874.0000	2,878.0000	0.139	0	0	0
14/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	103.0000	103.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,207.0000	4,203.0000	(0.095)	0	0	0
14/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	795.0000	793.0000	(0.252)	0	0	0
14/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,862.0000	3,867.0000	0.129	0	0	0
14/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,036.0000	1,040.0000	0.386	0	0	0
14/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	163.0000	163.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	700.0000	703.0000	0.429	0	0	0
14/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	381.0000	380.0000	(0.262)	0	0	0
14/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,350.0000	2,347.0000	(0.128)	0	0	0
14/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,680.0000	2,685.0000	0.187	0	0	0
14/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	100.0000	100.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,618.0000	2,615.0000	(0.115)	0	0	0
14/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,145.0000	6,140.0000	(0.081)	0	0	0
14/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	274.0000	275.0000	0.365	0	0	0
14/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	65.0000	65.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,664.0000	3,668.0000	0.109	0	0	0
14/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,109.0000	8,105.0000	(0.049)	0	0	0
14/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	404.0000	403.0000	(0.248)	0	0	0
14/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	99.0000	99.0000	-	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
14/09/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,663.0000	2,660.0000	(0.113)	0	0	0
14/09/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	64.0000	64.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	269.0000	270.0000	0.372	0	0	0
14/09/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,813.0000	3,817.0000	0.105	0	0	0
14/09/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	1,009.0000	1,013.0000	0.396	0	0	0
14/09/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,826.0000	2,830.0000	0.142	0	0	0
14/09/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	148.0000	148.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,451.0000	8,447.0000	(0.047)	0	0	0
14/09/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,888.0000	1,892.0000	0.212	0	0	0
14/09/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	57.0000	57.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,542.0000	4,538.0000	(0.088)	0	0	0
14/09/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	82.0000	82.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,486.0000	6,482.0000	(0.062)	0	0	0
14/09/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	111.0000	111.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	27.0000	27.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,437.0000	6,433.0000	(0.062)	0	0	0
14/09/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	58.0000	58.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,717.0000	1,721.0000	0.233	0	0	0
14/09/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	828.0000	826.0000	(0.242)	0	0	0
14/09/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,402.0000	8,398.0000	(0.048)	0	0	0
14/09/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	683.0000	686.0000	0.439	0	0	0
14/09/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,193.0000	6,189.0000	(0.065)	0	0	0
14/09/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,632.0000	2,637.0000	0.190	0	0	0
14/09/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,614.0000	3,619.0000	0.138	0	0	0
14/09/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	92.0000	92.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,122.0000	1,125.0000	0.267	0	0	0
14/09/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	316.0000	315.0000	(0.316)	0	0	0
14/09/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,158.0000	8,154.0000	(0.049)	0	0	0
14/09/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	666.0000	669.0000	0.450	0	0	0
14/09/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	62.0000	62.0000	-	0	0	0
14/09/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,207.0000	8,202.0000	(0.061)	0	0	0
14/09/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,483.0000	2,480.0000	(0.121)	0	0	0
14/09/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	289.0000	290.0000	0.346	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	861.0000	859.0000	(0.232)	0	0	0
14/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
14/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,351.0000	4,347.0000	(0.092)	0	0	0
14/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
14/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,256.0000	8,251.0000	(0.061)	0	0	0
14/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	61.0000	61.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	150.0000	150.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,291.0000	6,287.0000	(0.064)	0	0	0
14/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,494.0000	4,490.0000	(0.089)	0	0	0
14/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	427.0000	426.0000	(0.234)	0	0	0
14/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	264.0000	265.0000	0.379	0	0	0
14/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	983.0000	986.0000	0.305	0	0	0
14/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	119.0000	119.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,708.0000	2,705.0000	(0.111)	0	0	0
14/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,675.0000	1,679.0000	0.239	0	0	0
14/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	146.0000	146.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	91.0000	91.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,500.0000	8,496.0000	(0.047)	0	0	0
14/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	56.0000	56.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,535.0000	6,531.0000	(0.061)	0	0	0
14/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,590.0000	4,586.0000	(0.087)	0	0	0
14/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,584.0000	2,589.0000	0.193	0	0	0
14/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	29.0000	29.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,565.0000	3,569.0000	0.112	0	0	0
14/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	0.0000	8,056.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	0.0000	4,016.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	0.0000	3,025.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	0.0000	15.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	0.0000	59.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	0.0000	4,156.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	0.0000	102.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	0.0000	6,092.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	0.0000	2,069.0000	100.000	0	0	0
14/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	0.0000	166.0000	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
14/09/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	0.0000	313.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	0.0000	2,303.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	0.0000	1,250.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	0.0000	240.0000	100.000	0	0	0
14/09/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	0.0000	66.0000	100.000	0	0	0
14/09/2009	£ / R	2009/09/14			Currency Future	12.4396	12.3893	(0.404)	12.3900	12.3900	0
14/09/2009	£ / R	2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,560.0000	3,611.0000	1.433	0	0	0
14/09/2009	£ / R	2009/09/14	12.15	Call	Currency Future	299.0000	239.0000	(20.067)	0	0	0
14/09/2009	£ / R	2009/09/14	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,460.0000	5,511.0000	0.934	0	0	0
14/09/2009	£ / R	2009/09/14	11.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,360.0000	3,411.0000	1.518	0	0	0
14/09/2009	£ / R	2009/09/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.15	Put	Currency Future	10.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,540.0000	1,489.0000	(3.312)	0	0	0
14/09/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,290.0000	2,239.0000	(2.227)	0	0	0
14/09/2009	£ / R	2009/09/14	11.55	Call	Currency Future	890.0000	839.0000	(5.730)	0	0	0
14/09/2009	£ / R	2009/09/14	15.60	Put	Currency Future	3,160.0000	3,211.0000	1.614	0	0	0
14/09/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,040.0000	989.0000	(4.904)	0	0	0
14/09/2009	£ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,140.0000	2,089.0000	(2.383)	0	0	0
14/09/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,660.0000	3,711.0000	1.393	0	0	0
14/09/2009	£ / R	2009/09/14	16.65	Put	Currency Future	4,210.0000	4,261.0000	1.211	0	0	0
14/09/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,540.0000	2,489.0000	(2.008)	0	0	0
14/09/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,660.0000	6,711.0000	0.766	0	0	0
14/09/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,290.0000	1,239.0000	(3.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.45	Put	Currency Future	3,010.0000	3,061.0000	1.694	0	0	0
14/09/2009	£ / R	2009/09/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,460.0000	4,511.0000	1.143	0	0	0
14/09/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,710.0000	6,761.0000	0.760	0	0	0
14/09/2009	£ / R	2009/09/14	17.55	Put	Currency Future	5,110.0000	5,161.0000	0.998	0	0	0
14/09/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,910.0000	2,961.0000	1.753	0	0	0
14/09/2009	£ / R	2009/09/14	15.75	Put	Currency Future	3,310.0000	3,361.0000	1.541	0	0	0
14/09/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,960.0000	4,011.0000	1.288	0	0	0
14/09/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,710.0000	4,761.0000	1.083	0	0	0
14/09/2009	£ / R	2009/09/14	21.55	Put	Currency Future	9,110.0000	9,161.0000	0.560	0	0	0
14/09/2009	£ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,040.0000	2,989.0000	(1.678)	0	0	0
14/09/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,860.0000	1,911.0000	2.742	0	0	0
14/09/2009	£ / R	2009/09/14	10.65	Call	Currency Future	1,790.0000	1,739.0000	(2.849)	0	0	0
14/09/2009	£ / R	2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,560.0000	8,611.0000	0.596	0	0	0
14/09/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,960.0000	7,011.0000	0.733	0	0	0
14/09/2009	£ / R	2009/09/14	19.55	Put	Currency Future	7,110.0000	7,161.0000	0.717	0	0	0
14/09/2009	£ / R	2009/09/14	9.65	Call	Currency Future	2,790.0000	2,739.0000	(1.828)	0	0	0
14/09/2009	£ / R	2009/09/14	14.70	Put	Currency Future	2,260.0000	2,311.0000	2.257	0	0	0
14/09/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.90	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	13.00	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	12.95	Put	Currency Future	513.0000	561.0000	9.357	0	0	0
14/09/2009	£ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.55	Put	Currency Future	3,110.0000	3,161.0000	1.640	0	0	0
14/09/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,290.0000	3,239.0000	(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
14/09/2009	£ / R 2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	11.60	Call	Currency Future	840.0000	789.0000	(6.071)	0	0	0
14/09/2009	£ / R 2009/09/14	11.90	Call	Currency Future	542.0000	489.0000	(9.779)	0	0	0
14/09/2009	£ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,610.0000	2,661.0000	1.954	0	0	0
14/09/2009	£ / R 2009/09/14	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	10.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,040.0000	4,989.0000	(1.012)	0	0	0
14/09/2009	£ / R 2009/09/14	13.35	Put	Currency Future	911.0000	961.0000	5.488	0	0	0
14/09/2009	£ / R 2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,710.0000	5,761.0000	0.893	0	0	0
14/09/2009	£ / R 2009/09/14	21.60	Put	Currency Future	9,160.0000	9,211.0000	0.557	0	0	0
14/09/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	13.00	Put	Currency Future	562.0000	611.0000	8.719	0	0	0
14/09/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,860.0000	2,911.0000	1.783	0	0	0
14/09/2009	£ / R 2009/09/14	9.20	Call	Currency Future	3,240.0000	3,189.0000	(1.574)	0	0	0
14/09/2009	£ / R 2009/09/14	15.90	Put	Currency Future	3,460.0000	3,511.0000	1.474	0	0	0
14/09/2009	£ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	8.75	Call	Currency Future	3,690.0000	3,639.0000	(1.382)	0	0	0
14/09/2009	£ / R 2009/09/14	10.50	Call	Currency Future	1,940.0000	1,889.0000	(2.629)	0	0	0
14/09/2009	£ / R 2009/09/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	15.20	Put	Currency Future	2,760.0000	2,811.0000	1.848	0	0	0
14/09/2009	£ / R 2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	10.75	Call	Currency Future	1,690.0000	1,639.0000	(3.018)	0	0	0
14/09/2009	£ / R 2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	8.90	Call	Currency Future	3,540.0000	3,489.0000	(1.441)	0	0	0
14/09/2009	£ / R 2009/09/14	12.70	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R 2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	10.20	Call	Currency Future	2,240.0000	2,189.0000	(2.277)	0	0	0
14/09/2009	£ / R 2009/09/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	9.75	Call	Currency Future	2,690.0000	2,639.0000	(1.896)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,760.0000	6,811.0000	0.754	0	0	0
14/09/2009	£ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	18.75	Put	Currency Future	6,310.0000	6,361.0000	0.808	0	0	0
14/09/2009	£ / R	2009/09/14	19.60	Put	Currency Future	7,160.0000	7,211.0000	0.712	0	0	0
14/09/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,211.0000	1,261.0000	4.129	0	0	0
14/09/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,211.0000	1,261.0000	4.129	0	0	0
14/09/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.70	Put	Currency Future	270.0000	311.0000	15.185	0	0	0
14/09/2009	£ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,760.0000	8,811.0000	0.582	0	0	0
14/09/2009	£ / R	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.75	Put	Currency Future	8,310.0000	8,361.0000	0.614	0	0	0
14/09/2009	£ / R	2009/09/14	11.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,040.0000	1,989.0000	(2.500)	0	0	0
14/09/2009	£ / R	2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,490.0000	3,439.0000	(1.461)	0	0	0
14/09/2009	£ / R	2009/09/14	14.65	Put	Currency Future	2,210.0000	2,261.0000	2.308	0	0	0
14/09/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,360.0000	3,411.0000	1.518	0	0	0
14/09/2009	£ / R	2009/09/14	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.20	Put	Currency Future	761.0000	811.0000	6.570	0	0	0
14/09/2009	£ / R	2009/09/14	15.50	Put	Currency Future	3,060.0000	3,111.0000	1.667	0	0	0
14/09/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,710.0000	1,761.0000	2.982	0	0	0
14/09/2009	£ / R	2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.65	Put	Currency Future	7,210.0000	7,261.0000	0.707	0	0	0
14/09/2009	£ / R	2009/09/14	16.75	Put	Currency Future	4,310.0000	4,361.0000	1.183	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
14/09/2009	£ / R	2009/09/14	17.60	Put	Currency Future	5,160.0000	5,211.0000	0.988	0	0	0
14/09/2009	£ / R	2009/09/14	15.65	Put	Currency Future	3,210.0000	3,261.0000	1.589	0	0	0
14/09/2009	£ / R	2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,860.0000	8,911.0000	0.576	0	0	0
14/09/2009	£ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.60	Call	Currency Future	1,840.0000	1,789.0000	(2.772)	0	0	0
14/09/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,960.0000	2,011.0000	2.602	0	0	0
14/09/2009	£ / R	2009/09/14	11.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.55	Put	Currency Future	2,110.0000	2,161.0000	2.417	0	0	0
14/09/2009	£ / R	2009/09/14	11.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.60	Put	Currency Future	1,161.0000	1,211.0000	4.307	0	0	0
14/09/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.65	Put	Currency Future	9,210.0000	9,261.0000	0.554	0	0	0
14/09/2009	£ / R	2009/09/14	15.70	Put	Currency Future	3,260.0000	3,311.0000	1.564	0	0	0
14/09/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,390.0000	1,339.0000	(3.669)	0	0	0
14/09/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,760.0000	4,811.0000	1.071	0	0	0
14/09/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,460.0000	3,511.0000	1.474	0	0	0
14/09/2009	£ / R	2009/09/14	7.65	Call	Currency Future	4,790.0000	4,739.0000	(1.065)	0	0	0
14/09/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.75	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.55	Call	Currency Future	2,890.0000	2,839.0000	(1.765)	0	0	0
14/09/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.20	Put	Currency Future	13.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,710.0000	1,761.0000	2.982	0	0	0
14/09/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,560.0000	4,611.0000	1.118	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,710.0000	8,761.0000	0.586	0	0	0
14/09/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,910.0000	1,961.0000	2.670	0	0	0
14/09/2009	£ / R	2009/09/14	10.55	Call	Currency Future	1,890.0000	1,839.0000	(2.698)	0	0	0
14/09/2009	£ / R	2009/09/14	12.05	Call	Currency Future	395.0000	339.0000	(14.177)	0	0	0
14/09/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,710.0000	2,761.0000	1.882	0	0	0
14/09/2009	£ / R	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.55	Put	Currency Future	1,111.0000	1,161.0000	4.500	0	0	0
14/09/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,340.0000	2,289.0000	(2.179)	0	0	0
14/09/2009	£ / R	2009/09/14	13.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.65	Put	Currency Future	5,210.0000	5,261.0000	0.979	0	0	0
14/09/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,390.0000	2,339.0000	(2.134)	0	0	0
14/09/2009	£ / R	2009/09/14	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,560.0000	1,611.0000	3.269	0	0	0
14/09/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,460.0000	6,511.0000	0.789	0	0	0
14/09/2009	£ / R	2009/09/14	11.75	Call	Currency Future	691.0000	639.0000	(7.525)	0	0	0
14/09/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,140.0000	3,089.0000	(1.624)	0	0	0
14/09/2009	£ / R	2009/09/14	11.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	12.05	Put	Currency Future	5.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,240.0000	1,189.0000	(4.113)	0	0	0
14/09/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,860.0000	2,911.0000	1.783	0	0	0
14/09/2009	£ / R	2009/09/14	10.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.05	Put	Currency Future	4,610.0000	4,661.0000	1.106	0	0	0
14/09/2009	£ / R	2009/09/14	11.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,560.0000	6,611.0000	0.777	0	0	0
14/09/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,340.0000	1,289.0000	(3.806)	0	0	0
14/09/2009	£ / R	2009/09/14	13.45	Put	Currency Future	1,011.0000	1,061.0000	4.946	0	0	0
14/09/2009	£ / R	2009/09/14	13.10	Put	Currency Future	661.0000	711.0000	7.564	0	0	0
14/09/2009	£ / R	2009/09/14	9.65	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
14/09/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.20	Call	Currency Future	253.0000	189.0000	(25.296)	0	0	0
14/09/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,960.0000	3,011.0000	1.723	0	0	0
14/09/2009	£ / R	2009/09/14	12.00	Call	Currency Future	444.0000	389.0000	(12.387)	0	0	0
14/09/2009	£ / R	2009/09/14	9.60	Call	Currency Future	2,840.0000	2,789.0000	(1.796)	0	0	0
14/09/2009	£ / R	2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.65	Call	Currency Future	790.0000	739.0000	(6.456)	0	0	0
14/09/2009	£ / R	2009/09/14	19.05	Put	Currency Future	6,610.0000	6,661.0000	0.772	0	0	0
14/09/2009	£ / R	2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,860.0000	4,911.0000	1.049	0	0	0
14/09/2009	£ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,660.0000	7,711.0000	0.666	0	0	0
14/09/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,340.0000	3,289.0000	(1.527)	0	0	0
14/09/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,510.0000	1,561.0000	3.377	0	0	0
14/09/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,340.0000	4,289.0000	(1.175)	0	0	0
14/09/2009	£ / R	2009/09/14	12.10	Put	Currency Future	7.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	13.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.80	Call	Currency Future	3,640.0000	3,589.0000	(1.401)	0	0	0
14/09/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,140.0000	1,089.0000	(4.474)	0	0	0
14/09/2009	£ / R	2009/09/14	11.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,360.0000	2,411.0000	2.161	0	0	0
14/09/2009	£ / R	2009/09/14	12.10	Call	Currency Future	347.0000	289.0000	(16.715)	0	0	0
14/09/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,660.0000	2,711.0000	1.917	0	0	0
14/09/2009	£ / R	2009/09/14	21.05	Put	Currency Future	8,610.0000	8,661.0000	0.592	0	0	0
14/09/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,660.0000	8,711.0000	0.589	0	0	0
14/09/2009	£ / R	2009/09/14	13.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	11.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.50	Put	Currency Future	9,060.0000	9,111.0000	0.563	0	0	0
14/09/2009	£ / R	2009/09/14	12.60	Put	Currency Future	180.0000	211.0000	17.222	0	0	0
14/09/2009	£ / R	2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.70	Put	Currency Future	270.0000	311.0000	15.185	0	0	0
14/09/2009	£ / R	2009/09/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.30	Put	Currency Future	25.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	12.45	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
14/09/2009	£ / R	2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.60	Call	Currency Future	20.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.70	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	12.75	Put	Currency Future	318.0000	361.0000	13.522	0	0	0
14/09/2009	£ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.50	Put	Currency Future	7,060.0000	7,111.0000	0.722	0	0	0
14/09/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.65	Put	Currency Future	2,210.0000	2,261.0000	2.308	0	0	0
14/09/2009	£ / R	2009/09/14	12.85	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	13.05	Put	Currency Future	612.0000	661.0000	8.007	0	0	0
14/09/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,610.0000	2,661.0000	1.954	0	0	0
14/09/2009	£ / R	2009/09/14	13.40	Put	Currency Future	961.0000	1,011.0000	5.203	0	0	0
14/09/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,090.0000	3,039.0000	(1.650)	0	0	0
14/09/2009	£ / R	2009/09/14	12.30	Call	Currency Future	165.0000	89.0000	(46.061)	0	0	0
14/09/2009	£ / R	2009/09/14	12.00	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	18.60	Put	Currency Future	6,160.0000	6,211.0000	0.828	0	0	0
14/09/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,960.0000	3,011.0000	1.723	0	0	0
14/09/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,910.0000	2,961.0000	1.753	0	0	0
14/09/2009	£ / R	2009/09/14	12.95	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.45	Call	Currency Future	57.0000	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
14/09/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,460.0000	8,511.0000	0.603	0	0	0
14/09/2009	£ / R	2009/09/14	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,860.0000	6,911.0000	0.743	0	0	0
14/09/2009	£ / R	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,660.0000	4,711.0000	1.094	0	0	0
14/09/2009	£ / R	2009/09/14	13.40	Put	Currency Future	961.0000	1,011.0000	5.203	0	0	0
14/09/2009	£ / R	2009/09/14	12.90	Put	Currency Future	463.0000	511.0000	10.367	0	0	0
14/09/2009	£ / R	2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,390.0000	3,339.0000	(1.504)	0	0	0
14/09/2009	£ / R	2009/09/14	11.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.60	Put	Currency Future	2,160.0000	2,211.0000	2.361	0	0	0
14/09/2009	£ / R	2009/09/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.95	Put	Currency Future	2,510.0000	2,561.0000	2.032	0	0	0
14/09/2009	£ / R	2009/09/14	13.50	Put	Currency Future	1,061.0000	1,111.0000	4.713	0	0	0
14/09/2009	£ / R	2009/09/14	9.80	Call	Currency Future	2,640.0000	2,589.0000	(1.932)	0	0	0
14/09/2009	£ / R	2009/09/14	9.50	Call	Currency Future	2,940.0000	2,889.0000	(1.735)	0	0	0
14/09/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,440.0000	2,389.0000	(2.090)	0	0	0
14/09/2009	£ / R	2009/09/14	12.85	Put	Currency Future	414.0000	461.0000	11.353	0	0	0
14/09/2009	£ / R	2009/09/14	12.90	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	10.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.65	Put	Currency Future	225.0000	261.0000	16.000	0	0	0
14/09/2009	£ / R	2009/09/14	13.35	Put	Currency Future	911.0000	961.0000	5.488	0	0	0
14/09/2009	£ / R	2009/09/14	13.20	Put	Currency Future	761.0000	811.0000	6.570	0	0	0
14/09/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,360.0000	2,411.0000	2.161	0	0	0
14/09/2009	£ / R	2009/09/14	8.40	Call	Currency Future	4,040.0000	3,989.0000	(1.262)	0	0	0
14/09/2009	£ / R	2009/09/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.30	Put	Currency Future	861.0000	911.0000	5.807	0	0	0
14/09/2009	£ / R	2009/09/14	10.80	Call	Currency Future	1,640.0000	1,589.0000	(3.110)	0	0	0
14/09/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.50	Put	Currency Future	8,060.0000	8,111.0000	0.633	0	0	0
14/09/2009	£ / R	2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	18.80	Put	Currency Future	6,360.0000	6,411.0000	0.802	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	11.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.50	Call	Currency Future	40.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	20.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	18.40	Put	Currency Future	5,960.0000	6,011.0000	0.856	0	0	0
14/09/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,510.0000	3,561.0000	1.453	0	0	0
14/09/2009	£ / R	2009/09/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,090.0000	2,039.0000	(2.440)	0	0	0
14/09/2009	£ / R	2009/09/14	11.50	Call	Currency Future	940.0000	889.0000	(5.426)	0	0	0
14/09/2009	£ / R	2009/09/14	12.50	Put	Currency Future	101.0000	111.0000	9.901	0	0	0
14/09/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,440.0000	3,389.0000	(1.483)	0	0	0
14/09/2009	£ / R	2009/09/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.10	Put	Currency Future	661.0000	711.0000	7.564	0	0	0
14/09/2009	£ / R	2009/09/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.80	Put	Currency Future	366.0000	411.0000	12.295	0	0	0
14/09/2009	£ / R	2009/09/14	15.85	Put	Currency Future	3,410.0000	3,461.0000	1.496	0	0	0
14/09/2009	£ / R	2009/09/14	13.25	Put	Currency Future	811.0000	861.0000	6.165	0	0	0
14/09/2009	£ / R	2009/09/14	20.80	Put	Currency Future	8,360.0000	8,411.0000	0.610	0	0	0
14/09/2009	£ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.45	Put	Currency Future	8,010.0000	8,061.0000	0.637	0	0	0
14/09/2009	£ / R	2009/09/14	11.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.70	Call	Currency Future	2,740.0000	2,689.0000	(1.861)	0	0	0
14/09/2009	£ / R	2009/09/14	12.85	Put	Currency Future	414.0000	461.0000	11.353	0	0	0
14/09/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,810.0000	2,861.0000	1.815	0	0	0
14/09/2009	£ / R	2009/09/14	12.80	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	15.55	Put	Currency Future	3,110.0000	3,161.0000	1.640	0	0	0
14/09/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,860.0000	1,911.0000	2.742	0	0	0
14/09/2009	£ / R	2009/09/14	14.55	Put	Currency Future	2,110.0000	2,161.0000	2.417	0	0	0
14/09/2009	£ / R	2009/09/14	12.65	Call	Currency Future	14.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,440.0000	1,389.0000	(3.542)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2009/09/14	8.70	Call	Currency Future	3,740.0000	3,689.0000	(1.364)	0	0	0
14/09/2009	£ / R 2009/09/14	12.85	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	14.50	Put	Currency Future	2,060.0000	2,111.0000	2.476	0	0	0
14/09/2009	£ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	20.65	Put	Currency Future	8,210.0000	8,261.0000	0.621	0	0	0
14/09/2009	£ / R 2009/09/14	12.55	Put	Currency Future	139.0000	161.0000	15.827	0	0	0
14/09/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,460.0000	2,511.0000	2.073	0	0	0
14/09/2009	£ / R 2009/09/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,460.0000	1,511.0000	3.493	0	0	0
14/09/2009	£ / R 2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	20.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	18.70	Put	Currency Future	6,260.0000	6,311.0000	0.815	0	0	0
14/09/2009	£ / R 2009/09/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	16.80	Put	Currency Future	4,360.0000	4,411.0000	1.170	0	0	0
14/09/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,610.0000	1,661.0000	3.168	0	0	0
14/09/2009	£ / R 2009/09/14	18.65	Put	Currency Future	6,210.0000	6,261.0000	0.821	0	0	0
14/09/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,460.0000	2,511.0000	2.073	0	0	0
14/09/2009	£ / R 2009/09/14	16.30	Put	Currency Future	3,860.0000	3,911.0000	1.321	0	0	0
14/09/2009	£ / R 2009/09/14	11.80	Call	Currency Future	641.0000	589.0000	(8.112)	0	0	0
14/09/2009	£ / R 2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	18.45	Put	Currency Future	6,010.0000	6,061.0000	0.849	0	0	0
14/09/2009	£ / R 2009/09/14	17.50	Put	Currency Future	5,060.0000	5,111.0000	1.008	0	0	0
14/09/2009	£ / R 2009/09/14	20.40	Put	Currency Future	7,960.0000	8,011.0000	0.641	0	0	0
14/09/2009	£ / R 2009/09/14	10.70	Call	Currency Future	1,740.0000	1,689.0000	(2.931)	0	0	0
14/09/2009	£ / R 2009/09/14	12.55	Call	Currency Future	28.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R 2009/09/14	16.05	Put	Currency Future	3,610.0000	3,661.0000	1.413	0	0	0
14/09/2009	£ / R 2009/09/14	13.15	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
14/09/2009	£ / R	2009/09/14	11.80	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,410.0000	2,461.0000	2.116	0	0	0
14/09/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,410.0000	1,461.0000	3.617	0	0	0
14/09/2009	£ / R	2009/09/14	16.45	Put	Currency Future	4,010.0000	4,061.0000	1.272	0	0	0
14/09/2009	£ / R	2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.60	Put	Currency Future	2,160.0000	2,211.0000	2.361	0	0	0
14/09/2009	£ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.60	Put	Currency Future	1,161.0000	1,211.0000	4.307	0	0	0
14/09/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,910.0000	4,961.0000	1.039	0	0	0
14/09/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,410.0000	1,461.0000	3.617	0	0	0
14/09/2009	£ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.45	Call	Currency Future	3,990.0000	3,939.0000	(1.278)	0	0	0
14/09/2009	£ / R	2009/09/14	10.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.65	Call	Currency Future	3,790.0000	3,739.0000	(1.346)	0	0	0
14/09/2009	£ / R	2009/09/14	15.60	Put	Currency Future	3,160.0000	3,211.0000	1.614	0	0	0
14/09/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,810.0000	1,861.0000	2.818	0	0	0
14/09/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,311.0000	1,361.0000	3.814	0	0	0
14/09/2009	£ / R	2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,710.0000	2,761.0000	1.882	0	0	0
14/09/2009	£ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.75	Put	Currency Future	2,310.0000	2,361.0000	2.208	0	0	0
14/09/2009	£ / R	2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,361.0000	1,411.0000	3.674	0	0	0
14/09/2009	£ / R	2009/09/14	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.40	Put	Currency Future	49.0000	11.0000	(77.551)	0	0	0
14/09/2009	£ / R	2009/09/14	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.25	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
14/09/2009	£ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.45	Put	Currency Future	7,010.0000	7,061.0000	0.728	0	0	0
14/09/2009	£ / R	2009/09/14	12.40	Call	Currency Future	88.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	20.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.45	Put	Currency Future	9,010.0000	9,061.0000	0.566	0	0	0
14/09/2009	£ / R	2009/09/14	18.50	Put	Currency Future	6,060.0000	6,111.0000	0.842	0	0	0
14/09/2009	£ / R	2009/09/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,610.0000	1,661.0000	3.168	0	0	0
14/09/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,261.0000	1,311.0000	3.965	0	0	0
14/09/2009	£ / R	2009/09/14	16.50	Put	Currency Future	4,060.0000	4,111.0000	1.256	0	0	0
14/09/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,660.0000	2,711.0000	1.917	0	0	0
14/09/2009	£ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.45	Put	Currency Future	5,010.0000	5,061.0000	1.018	0	0	0
14/09/2009	£ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,410.0000	2,461.0000	2.116	0	0	0
14/09/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,960.0000	2,011.0000	2.602	0	0	0
14/09/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,560.0000	2,611.0000	1.992	0	0	0
14/09/2009	£ / R	2009/09/14	13.15	Put	Currency Future	711.0000	761.0000	7.032	0	0	0
14/09/2009	£ / R	2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.70	Put	Currency Future	4,260.0000	4,311.0000	1.197	0	0	0
14/09/2009	£ / R	2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.45	Call	Currency Future	990.0000	939.0000	(5.152)	0	0	0
14/09/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,960.0000	5,011.0000	1.028	0	0	0
14/09/2009	£ / R	2009/09/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	20.70	Put	Currency Future	8,260.0000	8,311.0000	0.617	0	0	0
14/09/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,460.0000	1,511.0000	3.493	0	0	0
14/09/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,960.0000	9,011.0000	0.569	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	10.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,660.0000	1,711.0000	3.072	0	0	0
14/09/2009	£ / R	2009/09/14	9.45	Call	Currency Future	2,990.0000	2,939.0000	(1.706)	0	0	0
14/09/2009	£ / R	2009/09/14	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.35	Call	Currency Future	124.0000	39.0000	(68.548)	0	0	0
14/09/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,361.0000	1,411.0000	3.674	0	0	0
14/09/2009	£ / R	2009/09/14	11.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	12.35	Put	Currency Future	35.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,910.0000	6,961.0000	0.738	0	0	0
14/09/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,760.0000	1,811.0000	2.898	0	0	0
14/09/2009	£ / R	2009/09/14	10.45	Call	Currency Future	1,990.0000	1,939.0000	(2.563)	0	0	0
14/09/2009	£ / R	2009/09/14	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,910.0000	8,961.0000	0.572	0	0	0
14/09/2009	£ / R	2009/09/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,510.0000	4,561.0000	1.131	0	0	0
14/09/2009	£ / R	2009/09/14	11.95	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,490.0000	2,439.0000	(2.048)	0	0	0
14/09/2009	£ / R	2009/09/14	10.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.95	Call	Currency Future	493.0000	439.0000	(10.953)	0	0	0
14/09/2009	£ / R	2009/09/14	11.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,090.0000	1,039.0000	(4.679)	0	0	0
14/09/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,910.0000	1,961.0000	2.670	0	0	0
14/09/2009	£ / R	2009/09/14	11.70	Call	Currency Future	741.0000	689.0000	(7.018)	0	0	0
14/09/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,510.0000	6,561.0000	0.783	0	0	0
14/09/2009	£ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,660.0000	1,711.0000	3.072	0	0	0
14/09/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,510.0000	8,561.0000	0.599	0	0	0
14/09/2009	£ / R	2009/09/14	14.45	Put	Currency Future	2,010.0000	2,061.0000	2.537	0	0	0
14/09/2009	£ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	8.50	Call	Currency Future	3,940.0000	3,889.0000	(1.294)	0	0	0
14/09/2009	£ / R	2009/09/14	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,490.0000	1,439.0000	(3.423)	0	0	0
14/09/2009	£ / R	2009/09/14	13.15	Put	Currency Future	711.0000	761.0000	7.032	0	0	0
14/09/2009	£ / R	2009/09/14	12.90	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
14/09/2009	£ / R	2009/09/14	12.90	Put	Currency Future	463.0000	511.0000	10.367	0	0	0
14/09/2009	£ / R	2009/12/14			Currency Future	12.6408	12.5871	(0.425)	12.6800	12.6200	35,360
14/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,392.0000	1,440.0000	3.448	0	0	0
14/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	165.0000	157.0000	(4.848)	0	0	0
14/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,263.0000	7,317.0000	0.743	0	0	0
14/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,947.0000	2,999.0000	1.765	0	0	0
14/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
14/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,557.0000	2,504.0000	(2.073)	0	0	0
14/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,174.0000	1,220.0000	3.918	0	0	0
14/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,546.0000	3,493.0000	(1.495)	0	0	0
14/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,249.0000	3,195.0000	(1.662)	0	0	0
14/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,036.0000	2,086.0000	2.456	0	0	0
14/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,047.0000	1,092.0000	4.298	0	0	0
14/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,606.0000	2,553.0000	(2.034)	0	0	0
14/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,584.0000	1,531.0000	(3.346)	0	0	0
14/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	622.0000	661.0000	6.270	0	0	0
14/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,661.0000	8,714.0000	0.612	0	0	0
14/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,914.0000	6,967.0000	0.767	0	0	0
14/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
14/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,596.0000	3,543.0000	(1.474)	0	0	0
14/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,070.0000	2,017.0000	(2.560)	0	0	0
14/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,802.0000	2,853.0000	1.820	0	0	0
14/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,921.0000	4,974.0000	1.077	0	0	0
14/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,560.0000	2,611.0000	1.992	0	0	0
14/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,474.0000	4,527.0000	1.185	0	0	0
14/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,260.0000	1,307.0000	3.730	0	0	0
14/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,041.0000	4,987.0000	(1.071)	0	0	0
14/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	259.0000	247.0000	(4.633)	0	0	0
14/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,664.0000	6,718.0000	0.810	0	0	0
14/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,772.0000	4,825.0000	1.111	0	0	0
14/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,618.0000	1,666.0000	2.967	0	0	0
14/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	165.0000	185.0000	12.121	0	0	0
14/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,764.0000	6,818.0000	0.798	0	0	0
14/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
14/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
14/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,392.0000	1,440.0000	3.448	0	0	0
14/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	826.0000	791.0000	(4.237)	0	0	0
14/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,178.0000	2,228.0000	2.296	0	0	0
14/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,464.0000	2,515.0000	2.070	0	0	0
14/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	133.0000	127.0000	(4.511)	0	0	0
14/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,714.0000	6,768.0000	0.804	0	0	0
14/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	181.0000	202.0000	11.602	0	0	0
14/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,729.0000	1,676.0000	(3.065)	0	0	0
14/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
14/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
14/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	43.0000	43.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,348.0000	1,395.0000	3.487	0	0	0
14/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	300.0000	325.0000	8.333	0	0	0
14/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	133.0000	127.0000	(4.511)	0	0	0
14/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	756.0000	722.0000	(4.497)	0	0	0
14/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,722.0000	4,776.0000	1.144	0	0	0
14/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
14/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,696.0000	3,642.0000	(1.461)	0	0	0
14/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,106.0000	1,060.0000	(4.159)	0	0	0
14/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	541.0000	512.0000	(5.360)	0	0	0
14/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,911.0000	8,964.0000	0.595	0	0	0
14/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
14/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,632.0000	1,579.0000	(3.248)	0	0	0
14/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
14/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	313.0000	298.0000	(4.792)	0	0	0
14/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,875.0000	1,821.0000	(2.880)	0	0	0
14/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	66.0000	73.0000	10.606	0	0	0
14/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
14/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
14/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	769.0000	810.0000	5.332	0	0	0
14/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,163.0000	7,217.0000	0.754	0	0	0
14/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,264.0000	2,211.0000	(2.341)	0	0	0
14/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
14/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,313.0000	2,260.0000	(2.291)	0	0	0
14/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,006.0000	1,050.0000	4.374	0	0	0
14/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,705.0000	2,652.0000	(1.959)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,971.0000	5,024.0000	1.066	0	0	0
14/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
14/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,989.0000	2,039.0000	2.514	0	0	0
14/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,574.0000	4,627.0000	1.159	0	0	0
14/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	0
14/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
14/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,089.0000	1,134.0000	4.132	0	0	0
14/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,160.0000	9,214.0000	0.590	0	0	0
14/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,296.0000	1,244.0000	(4.012)	0	0	0
14/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,084.0000	2,133.0000	2.351	0	0	0
14/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,663.0000	7,716.0000	0.692	0	0	0
14/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,565.0000	6,618.0000	0.807	0	0	0
14/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,343.0000	1,291.0000	(3.872)	0	0	0
14/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	180.0000	171.0000	(5.000)	0	0	0
14/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	38.0000	38.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	8,960.0000	9,014.0000	0.603	0	0	0
14/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
14/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,225.0000	2,276.0000	2.292	0	0	0
14/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,342.0000	4,289.0000	(1.221)	0	0	0
14/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,561.0000	8,615.0000	0.631	0	0	0
14/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,711.0000	8,764.0000	0.608	0	0	0
14/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,170.0000	5,223.0000	1.025	0	0	0
14/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
14/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,705.0000	2,756.0000	1.885	0	0	0
14/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,853.0000	2,799.0000	(1.893)	0	0	0
14/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,447.0000	3,394.0000	(1.538)	0	0	0
14/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
14/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	597.0000	567.0000	(5.025)	0	0	0
14/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	34.0000	34.0000	-	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
14/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,316.0000	6,369.0000	0.839	0	0	0
14/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	256.0000	280.0000	9.375	0	0	0
14/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	939.0000	901.0000	(4.047)	0	0	0
14/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,391.0000	1,339.0000	(3.738)	0	0	0
14/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	188.0000	179.0000	(4.787)	0	0	0
14/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	658.0000	626.0000	(4.863)	0	0	0
14/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	278.0000	302.0000	8.633	0	0	0
14/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	98.0000	114.0000	16.327	0	0	0
14/09/2009	£ / R	2009/12/14	21.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,149.0000	3,096.0000	(1.683)	0	0	0
14/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,572.0000	1,621.0000	3.117	0	0	0
14/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,459.0000	2,406.0000	(2.155)	0	0	0
14/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,131.0000	1,177.0000	4.067	0	0	0
14/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	569.0000	539.0000	(5.272)	0	0	0
14/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,754.0000	2,701.0000	(1.924)	0	0	0
14/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	217.0000	239.0000	10.138	0	0	0
14/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
14/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
14/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,777.0000	1,724.0000	(2.983)	0	0	0
14/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,131.0000	2,181.0000	2.346	0	0	0
14/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	722.0000	689.0000	(4.571)	0	0	0
14/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,269.0000	5,323.0000	1.025	0	0	0
14/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,192.0000	3,244.0000	1.629	0	0	0
14/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	88.0000	103.0000	17.045	0	0	0
14/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
14/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,753.0000	2,805.0000	1.889	0	0	0
14/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,964.0000	7,017.0000	0.761	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	285.0000	271.0000	(4.912)	0	0	0
14/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,311.0000	8,365.0000	0.650	0	0	0
14/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,260.0000	9,314.0000	0.583	0	0	0
14/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,201.0000	1,149.0000	(4.330)	0	0	0
14/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
14/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,487.0000	1,434.0000	(3.564)	0	0	0
14/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
14/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,227.0000	4,280.0000	1.254	0	0	0
14/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	694.0000	734.0000	5.764	0	0	0
14/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,320.0000	2,371.0000	2.198	0	0	0
14/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,167.0000	2,114.0000	(2.446)	0	0	0
14/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
14/09/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,143.0000	3,195.0000	1.654	0	0	0
14/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	807.0000	848.0000	5.081	0	0	0
14/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,468.0000	5,522.0000	0.988	0	0	0
14/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,326.0000	4,379.0000	1.225	0	0	0
14/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
14/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
14/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,664.0000	1,712.0000	2.885	0	0	0
14/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,411.0000	8,465.0000	0.642	0	0	0
14/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,826.0000	1,773.0000	(2.903)	0	0	0
14/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,802.0000	1,852.0000	2.775	0	0	0
14/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,996.0000	3,048.0000	1.736	0	0	0
14/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,120.0000	5,173.0000	1.035	0	0	0
14/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	158.0000	150.0000	(5.063)	0	0	0
14/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,791.0000	4,738.0000	(1.106)	0	0	0
14/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	136.0000	154.0000	13.235	0	0	0

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14/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
14/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	863.0000	827.0000	(4.171)	0	0	0
14/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,608.0000	2,659.0000	1.956	0	0	0
14/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,217.0000	1,263.0000	3.780	0	0	0
14/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
14/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
14/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
14/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,290.0000	3,342.0000	1.581	0	0	0
14/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	373.0000	400.0000	7.239	0	0	0
14/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,512.0000	2,563.0000	2.030	0	0	0
14/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	165.0000	157.0000	(4.848)	0	0	0
14/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
14/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,979.0000	4,032.0000	1.332	0	0	0
14/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,361.0000	2,309.0000	(2.202)	0	0	0
14/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,849.0000	1,898.0000	2.650	0	0	0
14/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	122.0000	140.0000	14.754	0	0	0
14/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,118.0000	2,066.0000	(2.455)	0	0	0
14/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
14/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
14/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,425.0000	4,478.0000	1.198	0	0	0
14/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	978.0000	940.0000	(3.885)	0	0	0
14/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,131.0000	1,177.0000	4.067	0	0	0
14/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	248.0000	235.0000	(5.242)	0	0	0
14/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
14/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
14/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	427.0000	460.0000	7.728	0	0	0
14/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,924.0000	1,870.0000	(2.807)	0	0	0
14/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,298.0000	3,245.0000	(1.607)	0	0	0
14/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,348.0000	3,294.0000	(1.613)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	37.0000	37.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
14/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	417.0000	397.0000	(4.796)	0	0	0
14/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,166.0000	6,219.0000	0.860	0	0	0
14/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
14/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,416.0000	2,467.0000	2.111	0	0	0
14/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,461.0000	8,515.0000	0.638	0	0	0
14/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	965.0000	1,009.0000	4.560	0	0	0
14/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,217.0000	1,263.0000	3.780	0	0	0
14/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
14/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,174.0000	1,220.0000	3.918	0	0	0
14/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	158.0000	150.0000	(5.063)	0	0	0
14/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,050.0000	2,997.0000	(1.738)	0	0	0
14/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
14/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,902.0000	2,849.0000	(1.826)	0	0	0
14/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	457.0000	491.0000	7.440	0	0	0
14/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,803.0000	2,750.0000	(1.891)	0	0	0
14/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,511.0000	8,565.0000	0.634	0	0	0
14/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	488.0000	461.0000	(5.533)	0	0	0
14/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
14/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	398.0000	378.0000	(5.025)	0	0	0
14/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,718.0000	5,771.0000	0.927	0	0	0
14/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,131.0000	1,177.0000	4.067	0	0	0
14/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	488.0000	523.0000	7.172	0	0	0
14/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
14/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,465.0000	6,518.0000	0.820	0	0	0
14/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	731.0000	771.0000	5.472	0	0	0
14/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	379.0000	360.0000	(5.013)	0	0	0
14/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	885.0000	928.0000	4.859	0	0	0
14/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,260.0000	1,307.0000	3.730	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,113.0000	7,167.0000	0.759	0	0	0
14/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
14/09/2009	£ / R 2009/12/14	13.30	Call	Currency Future	226.0000	215.0000	(4.867)	0	0	0
14/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,871.0000	4,925.0000	1.109	0	0	0
14/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,036.0000	2,086.0000	2.456	0	0	0
14/09/2009	£ / R 2009/12/14	12.80	Call	Currency Future	361.0000	344.0000	(4.709)	0	0	0
14/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
14/09/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,864.0000	6,917.0000	0.772	0	0	0
14/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	521.0000	557.0000	6.910	0	0	0
14/09/2009	£ / R 2009/12/14	21.75	Put	Currency Future	9,110.0000	9,164.0000	0.593	0	0	0
14/09/2009	£ / R 2009/12/14	13.25	Call	Currency Future	236.0000	225.0000	(4.661)	0	0	0
14/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	272.0000	259.0000	(4.779)	0	0	0
14/09/2009	£ / R 2009/12/14	8.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	17.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
14/09/2009	£ / R 2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	18.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	£ / R 2009/12/14	8.65	Call	Currency Future	3,994.0000	3,941.0000	(1.327)	0	0	0
14/09/2009	£ / R 2009/12/14	8.55	Call	Currency Future	0.0000	4,040.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	13.00	Put	Currency Future	658.0000	697.0000	5.927	0	0	0
14/09/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,673.0000	4,726.0000	1.134	0	0	0
14/09/2009	£ / R 2009/12/14	16.55	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
14/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,989.0000	2,039.0000	2.514	0	0	0
14/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	20.60	Put	Currency Future	7,962.0000	8,016.0000	0.678	0	0	0
14/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,213.0000	7,267.0000	0.749	0	0	0
14/09/2009	£ / R 2009/12/14	8.55	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,241.0000	3,293.0000	1.604	0	0	0
14/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	188.0000	179.0000	(4.787)	0	0	0
14/09/2009	£ / R 2009/12/14	21.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,861.0000	8,914.0000	0.598	0	0	0
14/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,415.0000	6,469.0000	0.842	0	0	0
14/09/2009	£ / R 2009/12/14	18.60	Put	Currency Future	5,967.0000	6,020.0000	0.888	0	0	0
14/09/2009	£ / R 2009/12/14	13.25	Put	Currency Future	846.0000	888.0000	4.965	0	0	0
14/09/2009	£ / R 2009/12/14	16.55	Put	Currency Future	0.0000	3,983.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	16.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,320.0000	2,371.0000	2.198	0	0	0
14/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,437.0000	1,485.0000	3.340	0	0	0
14/09/2009	£ / R 2009/12/14	15.85	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/09/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,761.0000	8,814.0000	0.605	0	0	0
14/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,899.0000	2,951.0000	1.794	0	0	0
14/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
14/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
14/09/2009	£ / R 2009/12/14	18.55	Put	Currency Future	0.0000	5,970.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	11.85	Put	Currency Future	110.0000	127.0000	15.455	0	0	0
14/09/2009	£ / R 2009/12/14	12.25	Put	Currency Future	236.0000	259.0000	9.746	0	0	0
14/09/2009	£ / R 2009/12/14	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	£ / R 2009/12/14	20.55	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	18.70	Put	Currency Future	6,066.0000	6,120.0000	0.890	0	0	0
14/09/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,273.0000	2,323.0000	2.200	0	0	0
14/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	901.0000	864.0000	(4.107)	0	0	0
14/09/2009	£ / R 2009/12/14	11.25	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
14/09/2009	£ / R 2009/12/14	12.55	Call	Currency Future	464.0000	437.0000	(5.819)	0	0	0
14/09/2009	£ / R 2009/12/14	14.50	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
14/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,572.0000	1,621.0000	3.117	0	0	0
14/09/2009	£ / R 2009/12/14	16.65	Put	Currency Future	4,029.0000	4,082.0000	1.315	0	0	0
14/09/2009	£ / R 2009/12/14	8.60	Call	Currency Future	4,044.0000	3,991.0000	(1.311)	0	0	0
14/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	0.0000	7,966.0000	100.000	0	0	0
14/09/2009	£ / R 2009/12/14	20.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
14/09/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,439.0000	1,386.0000	(3.683)	0	0	0
14/09/2009	£ / R 2009/12/14	15.50	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/09/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,942.0000	1,992.0000	2.575	0	0	0
14/09/2009	£ / R 2009/12/14	18.55	Call	Currency Future	0.0000	7.0000	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
14/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,062.0000	8,115.0000	0.657	0	0	0
14/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	588.0000	625.0000	6.293	0	0	0
14/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	348.0000	374.0000	7.471	0	0	0
14/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	299.0000	284.0000	(5.017)	0	0	0
14/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,220.0000	5,273.0000	1.015	0	0	0
14/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,410.0000	2,357.0000	(2.199)	0	0	0
14/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,802.0000	1,852.0000	2.775	0	0	0
14/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	329.0000	312.0000	(5.167)	0	0	0
14/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	399.0000	429.0000	7.519	0	0	0
14/09/2009	£ / R	2009/12/14	20.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,078.0000	4,131.0000	1.300	0	0	0
14/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
14/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	440.0000	416.0000	(5.455)	0	0	0
14/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,895.0000	1,945.0000	2.639	0	0	0
14/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,060.0000	9,114.0000	0.596	0	0	0
14/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,572.0000	1,621.0000	3.117	0	0	0
14/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,945.0000	3,891.0000	(1.369)	0	0	0
14/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
14/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	0
14/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,710.0000	1,759.0000	2.865	0	0	0
14/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,084.0000	2,133.0000	2.351	0	0	0
14/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,745.0000	3,692.0000	(1.415)	0	0	0
14/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
14/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	329.0000	312.0000	(5.167)	0	0	0
14/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
14/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	345.0000	328.0000	(4.928)	0	0	0
14/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,527.0000	1,575.0000	3.143	0	0	0
14/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	31.0000	31.0000	-	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
14/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,368.0000	2,419.0000	2.154	0	0	0
14/09/2009	£ / R 2009/12/14	21.85	Put	Currency Future	9,210.0000	9,264.0000	0.586	0	0	0
14/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
14/09/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,021.0000	1,968.0000	(2.622)	0	0	0
14/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
14/09/2009	£ / R 2009/12/14	18.65	Put	Currency Future	6,017.0000	6,070.0000	0.881	0	0	0
14/09/2009	£ / R 2009/12/14	12.85	Put	Currency Future	554.0000	590.0000	6.498	0	0	0
14/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,304.0000	1,351.0000	3.604	0	0	0
14/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
14/09/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,060.0000	1,019.0000	(3.868)	0	0	0
14/09/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,618.0000	1,666.0000	2.967	0	0	0
14/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	588.0000	625.0000	6.293	0	0	0
14/09/2009	£ / R 2009/12/14	19.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	122.0000	117.0000	(4.098)	0	0	0
14/09/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,464.0000	2,515.0000	2.070	0	0	0
14/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	0
14/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,527.0000	1,575.0000	3.143	0	0	0
14/09/2009	£ / R 2009/12/14	15.05	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
14/09/2009	£ / R 2009/12/14	20.65	Put	Currency Future	8,012.0000	8,066.0000	0.674	0	0	0
14/09/2009	£ / R 2009/12/14	20.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,348.0000	1,395.0000	3.487	0	0	0
14/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	216.0000	205.0000	(5.093)	0	0	0
14/09/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,756.0000	1,805.0000	2.790	0	0	0
14/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,437.0000	1,485.0000	3.340	0	0	0
14/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	925.0000	968.0000	4.649	0	0	0
14/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,482.0000	1,530.0000	3.239	0	0	0
14/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
14/09/2009	£ / R 2009/12/14	12.25	Call	Currency Future	627.0000	596.0000	(4.944)	0	0	0
14/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,348.0000	1,395.0000	3.487	0	0	0
14/09/2009	£ / R 2009/12/14	15.25	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
14/09/2009	£ / R 2009/12/14	20.85	Put	Currency Future	8,212.0000	8,265.0000	0.645	0	0	0
14/09/2009	£ / R 2009/12/14	19.25	Put	Currency Future	6,615.0000	6,668.0000	0.801	0	0	0
14/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,795.0000	3,742.0000	(1.397)	0	0	0
14/09/2009	£ / R 2009/12/14	16.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
14/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,850.0000	2,902.0000	1.825	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,276.0000	4,329.0000	1.239	0	0	0
14/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,006.0000	1,050.0000	4.374	0	0	0
14/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
14/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,656.0000	2,708.0000	1.958	0	0	0
14/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,216.0000	6,269.0000	0.853	0	0	0
14/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	323.0000	349.0000	8.050	0	0	0
14/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,623.0000	4,676.0000	1.146	0	0	0
14/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	69.0000	82.0000	18.841	0	0	0
14/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,822.0000	4,875.0000	1.099	0	0	0
14/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,001.0000	2,947.0000	(1.799)	0	0	0
14/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,045.0000	3,097.0000	1.708	0	0	0
14/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,814.0000	6,868.0000	0.792	0	0	0
14/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	78.0000	92.0000	17.949	0	0	0
14/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	514.0000	486.0000	(5.447)	0	0	0
14/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,397.0000	3,344.0000	(1.560)	0	0	0
14/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,972.0000	1,919.0000	(2.688)	0	0	0
14/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,811.0000	8,864.0000	0.602	0	0	0
14/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,951.0000	2,898.0000	(1.796)	0	0	0
14/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
14/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,611.0000	8,664.0000	0.615	0	0	0
14/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
14/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,248.0000	1,196.0000	(4.167)	0	0	0
14/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2009/12/14	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	21.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,153.0000	1,102.0000	(4.423)	0	0	0
14/09/2009	£ / R 2009/12/14	15.70	Put	Currency Future	3,094.0000	3,146.0000	1.681	0	0	0
14/09/2009	£ / R 2009/12/14	10.55	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
14/09/2009	£ / R 2009/12/14	19.70	Put	Currency Future	7,064.0000	7,117.0000	0.750	0	0	0
14/09/2009	£ / R 2009/12/14	20.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,070.0000	5,124.0000	1.065	0	0	0
14/09/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,262.0000	8,315.0000	0.641	0	0	0
14/09/2009	£ / R 2009/12/14	9.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	19.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,266.0000	6,319.0000	0.846	0	0	0
14/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,100.0000	3,046.0000	(1.742)	0	0	0
14/09/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,010.0000	9,064.0000	0.599	0	0	0
14/09/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,019.0000	979.0000	(3.925)	0	0	0
14/09/2009	£ / R 2009/12/14	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,014.0000	7,067.0000	0.756	0	0	0
14/09/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,215.0000	2,162.0000	(2.393)	0	0	0
14/09/2009	£ / R 2009/12/14	17.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
14/09/2009	£ / R 2009/12/14	17.65	Put	Currency Future	5,021.0000	5,074.0000	1.056	0	0	0
14/09/2009	£ / R 2009/12/14	9.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	£ / R 2009/12/14	11.15	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
14/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,199.0000	3,145.0000	(1.688)	0	0	0
14/09/2009	£ / R 2009/12/14	12.15	Call	Currency Future	689.0000	657.0000	(4.644)	0	0	0
14/09/2009	£ / R 2009/12/14	12.15	Put	Currency Future	199.0000	220.0000	10.553	0	0	0
14/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
14/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,849.0000	1,898.0000	2.650	0	0	0
14/09/2009	£ / R 2009/12/14	13.80	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
14/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,560.0000	2,611.0000	1.992	0	0	0
14/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
14/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	248.0000	235.0000	(5.242)	0	0	0
14/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,047.0000	1,092.0000	4.298	0	0	0
14/09/2009	£ / R 2009/12/14	11.15	Call	Currency Future	1,535.0000	1,482.0000	(3.453)	0	0	0
14/09/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,524.0000	4,577.0000	1.172	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	925.0000	968.0000	4.649	0	0	0
14/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,482.0000	1,530.0000	3.239	0	0	0
14/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	122.0000	117.0000	(4.098)	0	0	0
14/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
14/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,508.0000	2,455.0000	(2.113)	0	0	0
14/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
14/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	216.0000	205.0000	(5.093)	0	0	0
14/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	965.0000	1,009.0000	4.560	0	0	0
14/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	807.0000	848.0000	5.081	0	0	0
14/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	259.0000	247.0000	(4.633)	0	0	0
14/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	769.0000	810.0000	5.332	0	0	0
14/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	272.0000	259.0000	(4.779)	0	0	0
14/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	731.0000	771.0000	5.472	0	0	0
14/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,497.0000	3,443.0000	(1.544)	0	0	0
14/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	40.0000	40.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	791.0000	756.0000	(4.425)	0	0	0
14/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	150.0000	169.0000	12.667	0	0	0
14/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,680.0000	1,627.0000	(3.155)	0	0	0
14/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,656.0000	2,602.0000	(2.033)	0	0	0
14/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,646.0000	3,592.0000	(1.481)	0	0	0
14/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,375.0000	4,428.0000	1.211	0	0	0
14/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,515.0000	6,568.0000	0.814	0	0	0
14/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,365.0000	6,419.0000	0.848	0	0	0
14/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,361.0000	8,415.0000	0.646	0	0	0
14/09/2009	£ / R	2010/03/15			Currency Future	12.8491	12.7934	(0.433)	12.8400	12.8400	608
14/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,660.0000	8,715.0000	0.635	0	0	0
14/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,118.0000	7,173.0000	0.773	0	0	0
14/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,921.0000	1,868.0000	(2.759)	0	0	0
14/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,521.0000	1,469.0000	(3.419)	0	0	0
14/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,309.0000	1,348.0000	2.979	0	0	0
14/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	35.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,786.0000	1,732.0000	(3.024)	0	0	0
14/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	297.0000	282.0000	(5.051)	0	0	0
14/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	122.0000	126.0000	3.279	0	0	0
14/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
14/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
14/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,598.0000	1,639.0000	2.566	0	0	0
14/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	313.0000	297.0000	(5.112)	0	0	0
14/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	359.0000	341.0000	(5.014)	0	0	0
14/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,086.0000	1,043.0000	(3.959)	0	0	0
14/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,738.0000	2,682.0000	(2.045)	0	0	0
14/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,108.0000	9,163.0000	0.604	0	0	0
14/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,446.0000	2,390.0000	(2.289)	0	0	0
14/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	237.0000	250.0000	5.485	0	0	0
14/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	818.0000	781.0000	(4.523)	0	0	0
14/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,884.0000	2,828.0000	(1.942)	0	0	0
14/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	150.0000	141.0000	(6.000)	0	0	0
14/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,514.0000	1,554.0000	2.642	0	0	0
14/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,959.0000	9,014.0000	0.614	0	0	0
14/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	419.0000	438.0000	4.535	0	0	0
14/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	86.0000	89.0000	3.488	0	0	0
14/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,909.0000	8,964.0000	0.617	0	0	0
14/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	724.0000	753.0000	4.006	0	0	0
14/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	990.0000	949.0000	(4.141)	0	0	0
14/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,969.0000	7,024.0000	0.789	0	0	0
14/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,876.0000	1,822.0000	(2.878)	0	0	0
14/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	291.0000	306.0000	5.155	0	0	0
14/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	8.0000	7.0000	(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
14/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	77.0000	79.0000	2.597	0	0	0
14/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,751.0000	2,798.0000	1.708	0	0	0
14/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
14/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,717.0000	3,661.0000	(1.507)	0	0	0
14/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,307.0000	9,362.0000	0.591	0	0	0
14/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,317.0000	7,372.0000	0.752	0	0	0
14/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,919.0000	6,974.0000	0.795	0	0	0
14/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	112.0000	105.0000	(6.250)	0	0	0
14/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,337.0000	5,390.0000	0.993	0	0	0
14/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,422.0000	3,366.0000	(1.636)	0	0	0
14/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	573.0000	546.0000	(4.712)	0	0	0
14/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,257.0000	9,312.0000	0.594	0	0	0
14/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,671.0000	6,726.0000	0.824	0	0	0
14/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,114.0000	1,150.0000	3.232	0	0	0
14/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
14/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,405.0000	3,454.0000	1.439	0	0	0
14/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,787.0000	2,730.0000	(2.045)	0	0	0
14/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	305.0000	290.0000	(4.918)	0	0	0
14/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	390.0000	371.0000	(4.872)	0	0	0
14/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	413.0000	393.0000	(4.843)	0	0	0
14/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
14/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,268.0000	7,323.0000	0.757	0	0	0
14/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,555.0000	1,596.0000	2.637	0	0	0
14/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
14/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,263.0000	3,312.0000	1.502	0	0	0
14/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,621.0000	6,676.0000	0.831	0	0	0
14/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	425.0000	405.0000	(4.706)	0	0	0
14/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,270.0000	1,307.0000	2.913	0	0	0
14/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,760.0000	8,815.0000	0.628	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,076.0000	1,111.0000	3.253	0	0	0
14/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	37.0000	37.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	893.0000	926.0000	3.695	0	0	0
14/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,770.0000	6,825.0000	0.812	0	0	0
14/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,831.0000	1,777.0000	(2.949)	0	0	0
14/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,710.0000	8,765.0000	0.631	0	0	0
14/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,654.0000	4,705.0000	1.096	0	0	0
14/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	451.0000	429.0000	(4.878)	0	0	0
14/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,053.0000	1,011.0000	(3.989)	0	0	0
14/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,610.0000	8,665.0000	0.639	0	0	0
14/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	464.0000	442.0000	(4.741)	0	0	0
14/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	36.0000	36.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,835.0000	2,779.0000	(1.975)	0	0	0
14/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,720.0000	6,775.0000	0.818	0	0	0
14/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,002.0000	1,036.0000	3.393	0	0	0
14/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	369.0000	351.0000	(4.878)	0	0	0
14/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,570.0000	3,514.0000	(1.569)	0	0	0
14/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,412.0000	8,467.0000	0.654	0	0	0
14/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	225.0000	214.0000	(4.889)	0	0	11,630
14/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	965.0000	999.0000	3.523	0	0	0
14/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	82.0000	84.0000	2.439	0	0	0
14/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	42.0000	42.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,460.0000	4,511.0000	1.143	0	0	0
14/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,076.0000	2,121.0000	2.168	0	0	0
14/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
14/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,190.0000	5,243.0000	1.021	0	0	0
14/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	254.0000	268.0000	5.512	0	0	0
14/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,021.0000	980.0000	(4.016)	0	0	0
14/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,591.0000	2,535.0000	(2.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	858.0000	890.0000	3.730	0	0	0
14/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,013.0000	1,959.0000	(2.683)	0	0	0
14/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
14/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	272.0000	286.0000	5.147	0	0	0
14/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,561.0000	8,616.0000	0.642	0	0	0
14/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,614.0000	2,660.0000	1.760	0	0	0
14/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,422.0000	6,477.0000	0.856	0	0	0
14/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,472.0000	6,527.0000	0.850	0	0	0
14/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	493.0000	469.0000	(4.868)	0	0	0
14/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,168.0000	7,223.0000	0.767	0	0	0
14/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,571.0000	6,626.0000	0.837	0	0	0
14/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
14/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
14/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,154.0000	1,109.0000	(3.899)	0	0	0
14/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,158.0000	9,213.0000	0.601	0	0	0
14/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,311.0000	3,359.0000	1.450	0	0	0
14/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,288.0000	5,341.0000	1.002	0	0	0
14/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
14/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	339.0000	323.0000	(4.720)	0	0	0
14/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	33.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,207.0000	9,263.0000	0.608	0	0	0
14/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,705.0000	2,752.0000	1.738	0	0	0
14/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	628.0000	599.0000	(4.618)	0	0	0
14/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,548.0000	3,597.0000	1.381	0	0	0
14/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,569.0000	2,615.0000	1.791	0	0	0
14/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,982.0000	2,926.0000	(1.878)	0	0	0
14/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,508.0000	4,560.0000	1.154	0	0	0
14/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,640.0000	2,584.0000	(2.121)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,390.0000	1,429.0000	2.806	0	0	0
14/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	790.0000	820.0000	3.797	0	0	0
14/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
14/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
14/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	97.0000	100.0000	3.093	0	0	0
14/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,191.0000	1,228.0000	3.107	0	0	0
14/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,218.0000	7,273.0000	0.762	0	0	0
14/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
14/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	629.0000	656.0000	4.293	0	0	0
14/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,725.0000	1,768.0000	2.493	0	0	0
14/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,696.0000	1,643.0000	(3.125)	0	0	0
14/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,239.0000	5,292.0000	1.012	0	0	0
14/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,358.0000	3,406.0000	1.429	0	0	0
14/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,605.0000	4,657.0000	1.129	0	0	0
14/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
14/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	41.0000	41.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	756.0000	786.0000	3.968	0	0	0
14/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	539.0000	514.0000	(4.638)	0	0	0
14/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0
14/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	205.0000	216.0000	5.366	0	0	0
14/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
14/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	900.0000	862.0000	(4.222)	0	0	0
14/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	321.0000	306.0000	(4.673)	0	0	0
14/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	545.0000	568.0000	4.220	0	0	0
14/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	351.0000	368.0000	4.843	0	0	0
14/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
14/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,461.0000	8,516.0000	0.650	0	0	0
14/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	691.0000	720.0000	4.197	0	0	0
14/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,982.0000	3,030.0000	1.610	0	0	0
14/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	274.0000	261.0000	(4.745)	0	0	0
14/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,619.0000	3,563.0000	(1.547)	0	0	0
14/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,350.0000	1,388.0000	2.815	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,931.0000	3,981.0000	1.272	0	0	0
14/09/2009	£ / R 2010/03/15	17.85	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
14/09/2009	£ / R 2010/03/15	19.90	Put	Currency Future	7,069.0000	7,123.0000	0.764	0	0	0
14/09/2009	£ / R 2010/03/15	11.30	Call	Currency Future	1,652.0000	1,599.0000	(3.208)	0	0	0
14/09/2009	£ / R 2010/03/15	13.85	Call	Currency Future	349.0000	332.0000	(4.871)	0	0	0
14/09/2009	£ / R 2010/03/15	12.70	Call	Currency Future	694.0000	662.0000	(4.611)	0	0	0
14/09/2009	£ / R 2010/03/15	17.85	Put	Currency Future	5,043.0000	5,096.0000	1.051	0	0	0
14/09/2009	£ / R 2010/03/15	21.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	11.30	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
14/09/2009	£ / R 2010/03/15	20.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R 2010/03/15	20.80	Put	Currency Future	7,965.0000	8,020.0000	0.691	0	0	0
14/09/2009	£ / R 2010/03/15	9.10	Call	Currency Future	3,766.0000	3,710.0000	(1.487)	0	0	0
14/09/2009	£ / R 2010/03/15	17.70	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/09/2009	£ / R 2010/03/15	20.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R 2010/03/15	14.90	Call	Currency Future	204.0000	193.0000	(5.392)	0	0	0
14/09/2009	£ / R 2010/03/15	16.85	Put	Currency Future	4,075.0000	4,125.0000	1.227	0	0	0
14/09/2009	£ / R 2010/03/15	21.90	Put	Currency Future	9,058.0000	9,113.0000	0.607	0	0	0
14/09/2009	£ / R 2010/03/15	9.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	16.70	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
14/09/2009	£ / R 2010/03/15	15.90	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0
14/09/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,189.0000	1,144.0000	(3.785)	0	0	0
14/09/2009	£ / R 2010/03/15	19.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,883.0000	3,933.0000	1.288	0	0	0
14/09/2009	£ / R 2010/03/15	11.70	Put	Currency Future	161.0000	166.0000	3.106	0	0	0
14/09/2009	£ / R 2010/03/15	8.90	Call	Currency Future	3,964.0000	3,908.0000	(1.413)	0	0	0
14/09/2009	£ / R 2010/03/15	15.85	Put	Currency Future	3,122.0000	3,170.0000	1.537	0	0	0
14/09/2009	£ / R 2010/03/15	17.65	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
14/09/2009	£ / R 2010/03/15	13.20	Call	Currency Future	508.0000	484.0000	(4.724)	0	0	0
14/09/2009	£ / R 2010/03/15	10.70	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
14/09/2009	£ / R 2010/03/15	8.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	£ / R 2010/03/15	13.70	Call	Currency Future	379.0000	361.0000	(4.749)	0	0	0
14/09/2009	£ / R 2010/03/15	9.35	Call	Currency Future	3,520.0000	3,464.0000	(1.591)	0	0	0
14/09/2009	£ / R 2010/03/15	16.85	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
14/09/2009	£ / R 2010/03/15	21.85	Put	Currency Future	9,008.0000	9,063.0000	0.611	0	0	0
14/09/2009	£ / R 2010/03/15	14.00	Put	Currency Future	1,472.0000	1,512.0000	2.717	0	0	0
14/09/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,848.0000	4,900.0000	1.073	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,897.0000	4,949.0000	1.062	0	0	0
14/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,230.0000	1,267.0000	3.008	0	0	0
14/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,543.0000	2,487.0000	(2.202)	0	0	0
14/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,252.0000	2,196.0000	(2.487)	0	0	0
14/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	824.0000	855.0000	3.762	0	0	0
14/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
14/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	27.0000	27.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,075.0000	6,130.0000	0.905	0	0	0
14/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,092.0000	5,145.0000	1.041	0	0	0
14/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,300.0000	2,244.0000	(2.435)	0	0	0
14/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
14/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
14/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,608.0000	1,556.0000	(3.234)	0	0	0
14/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,275.0000	3,219.0000	(1.710)	0	0	0
14/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	395.0000	414.0000	4.810	0	0	0
14/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	930.0000	890.0000	(4.301)	0	0	0
14/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	600.0000	625.0000	4.167	0	0	0
14/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,226.0000	3,170.0000	(1.736)	0	0	0
14/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,310.0000	1,260.0000	(3.817)	0	0	0
14/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,324.0000	3,268.0000	(1.685)	0	0	0
14/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,936.0000	2,983.0000	1.601	0	0	0
14/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	591.0000	563.0000	(4.738)	0	0	0
14/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,019.0000	7,074.0000	0.784	0	0	0
14/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,032.0000	2,076.0000	2.165	0	0	0
14/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	523.0000	498.0000	(4.780)	0	0	0
14/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,178.0000	3,122.0000	(1.762)	0	0	0
14/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
14/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,352.0000	1,301.0000	(3.772)	0	0	0
14/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,015.0000	8,070.0000	0.686	0	0	0
14/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	330.0000	347.0000	5.152	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	649.0000	618.0000	(4.777)	0	0	0
14/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	5,976.0000	6,030.0000	0.904	0	0	0
14/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	53.0000	53.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,204.0000	2,148.0000	(2.541)	0	0	0
14/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	717.0000	684.0000	(4.603)	0	0	0
14/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	28.0000	28.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,169.0000	3,217.0000	1.515	0	0	0
14/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	518.0000	541.0000	4.440	0	0	0
14/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,994.0000	5,047.0000	1.061	0	0	0
14/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	4,013.0000	3,957.0000	(1.395)	0	0	0
14/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,255.0000	2,299.0000	1.951	0	0	0
14/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	609.0000	581.0000	(4.598)	0	0	11,630
14/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
14/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
14/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	556.0000	530.0000	(4.676)	0	0	0
14/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,062.0000	4,007.0000	(1.354)	0	0	0
14/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
14/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,027.0000	4,077.0000	1.242	0	0	0
14/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,064.0000	8,119.0000	0.682	0	0	0
14/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	153.0000	157.0000	2.614	0	0	0
14/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,229.0000	1,179.0000	(4.068)	0	0	0
14/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,025.0000	6,080.0000	0.913	0	0	0
14/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,123.0000	4,173.0000	1.213	0	0	0
14/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,436.0000	1,384.0000	(3.621)	0	0	0
14/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
14/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	660.0000	688.0000	4.242	0	0	0
14/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
14/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	215.0000	204.0000	(5.116)	0	0	0
14/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,263.0000	8,318.0000	0.666	0	0	0
14/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,129.0000	3,073.0000	(1.790)	0	0	0
14/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,373.0000	6,427.0000	0.847	0	0	0
14/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	58.0000	58.0000	-	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
14/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,107.0000	2,052.0000	(2.610)	0	0	0
14/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,273.0000	6,328.0000	0.877	0	0	0
14/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,156.0000	2,100.0000	(2.597)	0	0	0
14/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	172.0000	162.0000	(5.814)	0	0	0
14/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	31.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	56.0000	56.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,523.0000	2,569.0000	1.823	0	0	0
14/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,349.0000	2,293.0000	(2.384)	0	0	0
14/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,269.0000	1,219.0000	(3.940)	0	0	0
14/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,362.0000	8,417.0000	0.658	0	0	0
14/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	330.0000	314.0000	(4.848)	0	0	0
14/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,299.0000	2,344.0000	1.957	0	0	0
14/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,751.0000	4,803.0000	1.095	0	0	0
14/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
14/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,080.0000	3,024.0000	(1.818)	0	0	0
14/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	154.0000	145.0000	(5.844)	0	0	0
14/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,967.0000	1,913.0000	(2.745)	0	0	0
14/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	671.0000	640.0000	(4.620)	0	0	0
14/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,166.0000	2,211.0000	2.078	0	0	0
14/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	116.0000	119.0000	2.586	0	0	0
14/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
14/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
14/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	109.0000	112.0000	2.752	0	0	0
14/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
14/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	51.0000	51.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,120.0000	1,076.0000	(3.929)	0	0	0
14/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	572.0000	596.0000	4.196	0	0	0
14/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,412.0000	4,463.0000	1.156	0	0	0
14/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	180.0000	185.0000	2.778	0	0	0
14/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	220.0000	232.0000	5.455	0	0	0
14/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
14/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
14/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	872.0000	834.0000	(4.358)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,431.0000	1,471.0000	2.795	0	0	0
14/09/2009	£ / R 2010/03/15	15.80	Put	Currency Future	3,076.0000	3,123.0000	1.528	0	0	0
14/09/2009	£ / R 2010/03/15	14.95	Call	Currency Future	198.0000	187.0000	(5.556)	0	0	0
14/09/2009	£ / R 2010/03/15	16.55	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
14/09/2009	£ / R 2010/03/15	17.35	Put	Currency Future	4,557.0000	4,608.0000	1.119	0	0	0
14/09/2009	£ / R 2010/03/15	16.80	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
14/09/2009	£ / R 2010/03/15	11.60	Call	Currency Future	1,394.0000	1,342.0000	(3.730)	0	0	0
14/09/2009	£ / R 2010/03/15	15.95	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
14/09/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,890.0000	2,937.0000	1.626	0	0	0
14/09/2009	£ / R 2010/03/15	9.95	Put	Currency Future	34.0000	34.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	12.60	Call	Currency Future	741.0000	707.0000	(4.588)	0	0	0
14/09/2009	£ / R 2010/03/15	9.05	Call	Currency Future	3,816.0000	3,760.0000	(1.468)	0	0	0
14/09/2009	£ / R 2010/03/15	9.95	Call	Currency Future	2,933.0000	2,877.0000	(1.909)	0	0	0
14/09/2009	£ / R 2010/03/15	12.40	Call	Currency Future	845.0000	807.0000	(4.497)	0	0	0
14/09/2009	£ / R 2010/03/15	9.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,059.0000	2,005.0000	(2.623)	0	0	0
14/09/2009	£ / R 2010/03/15	17.15	Put	Currency Future	4,363.0000	4,414.0000	1.169	0	0	0
14/09/2009	£ / R 2010/03/15	10.85	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
14/09/2009	£ / R 2010/03/15	19.15	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/09/2009	£ / R 2010/03/15	9.85	Put	Currency Future	32.0000	32.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	17.15	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
14/09/2009	£ / R 2010/03/15	11.85	Put	Currency Future	190.0000	200.0000	5.263	0	0	0
14/09/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,323.0000	6,378.0000	0.870	0	0	0
14/09/2009	£ / R 2010/03/15	17.60	Put	Currency Future	4,799.0000	4,852.0000	1.104	0	0	0
14/09/2009	£ / R 2010/03/15	14.85	Put	Currency Future	2,211.0000	2,255.0000	1.990	0	0	0
14/09/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,312.0000	8,367.0000	0.662	0	0	0
14/09/2009	£ / R 2010/03/15	17.60	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
14/09/2009	£ / R 2010/03/15	15.85	Call	Currency Future	122.0000	114.0000	(6.557)	0	0	0
14/09/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,835.0000	3,884.0000	1.278	0	0	0
14/09/2009	£ / R 2010/03/15	14.85	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
14/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	£ / R 2010/03/15	12.60	Put	Currency Future	492.0000	514.0000	4.472	0	0	0
14/09/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,031.0000	2,975.0000	(1.848)	0	0	0
14/09/2009	£ / R 2010/03/15	15.15	Put	Currency Future	2,478.0000	2,524.0000	1.856	0	0	0
14/09/2009	£ / R 2010/03/15	14.60	Call	Currency Future	236.0000	225.0000	(4.661)	0	0	0
14/09/2009	£ / R 2010/03/15	17.95	Put	Currency Future	5,141.0000	5,194.0000	1.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	177.0000	167.0000	(5.650)	0	0	0
14/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,987.0000	2,031.0000	2.214	0	0	0
14/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,216.0000	3,265.0000	1.524	0	0	0
14/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,213.0000	8,268.0000	0.670	0	0	0
14/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	139.0000	130.0000	(6.475)	0	0	0
14/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
14/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	187.0000	177.0000	(5.348)	0	0	0
14/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
14/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
14/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,388.0000	2,433.0000	1.884	0	0	0
14/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	145.0000	149.0000	2.759	0	0	0
14/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,171.0000	4,221.0000	1.199	0	0	0
14/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
14/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,315.0000	4,366.0000	1.182	0	0	0
14/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,267.0000	4,318.0000	1.195	0	0	0
14/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
14/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,433.0000	2,479.0000	1.891	0	0	0
14/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	137.0000	141.0000	2.920	0	0	0
14/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	792.0000	756.0000	(4.545)	0	0	0
14/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	766.0000	731.0000	(4.569)	0	0	0
14/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,224.0000	6,278.0000	0.868	0	0	0
14/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,125.0000	6,179.0000	0.882	0	0	0
14/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	442.0000	463.0000	4.751	0	0	0
14/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	467.0000	488.0000	4.497	0	0	0
14/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	159.0000	149.0000	(6.289)	0	0	0
14/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,914.0000	3,858.0000	(1.431)	0	0	0
14/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	248.0000	236.0000	(4.839)	0	0	0
14/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	242.0000	230.0000	(4.959)	0	0	0
14/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,899.0000	1,943.0000	2.317	0	0	0
14/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,943.0000	1,987.0000	2.265	0	0	0
14/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,478.0000	1,427.0000	(3.451)	0	0	0
14/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,787.0000	3,836.0000	1.294	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2010/03/15	15.50	Put	Currency Future	2,797.0000	2,844.0000	1.680	0	0	0
14/09/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,843.0000	2,890.0000	1.653	0	0	0
14/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
14/09/2009	£ / R 2010/03/15	15.55	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
14/09/2009	£ / R 2010/03/15	21.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	20.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/09/2009	£ / R 2010/03/15	21.65	Put	Currency Future	8,809.0000	8,864.0000	0.624	0	0	0
14/09/2009	£ / R 2010/03/15	9.40	Call	Currency Future	3,471.0000	3,415.0000	(1.613)	0	0	0
14/09/2009	£ / R 2010/03/15	15.10	Call	Currency Future	182.0000	172.0000	(5.495)	0	0	0
14/09/2009	£ / R 2010/03/15	9.40	Put	Currency Future	22.0000	22.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	9.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	10.40	Call	Currency Future	2,494.0000	2,438.0000	(2.245)	0	0	0
14/09/2009	£ / R 2010/03/15	20.95	Put	Currency Future	8,114.0000	8,169.0000	0.678	0	0	0
14/09/2009	£ / R 2010/03/15	19.65	Put	Currency Future	6,820.0000	6,875.0000	0.806	0	0	0
14/09/2009	£ / R 2010/03/15	11.40	Call	Currency Future	1,565.0000	1,512.0000	(3.387)	0	0	0
14/09/2009	£ / R 2010/03/15	16.50	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
14/09/2009	£ / R 2010/03/15	10.40	Put	Currency Future	45.0000	45.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	10.50	Put	Currency Future	48.0000	48.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	13.70	Call	Currency Future	379.0000	361.0000	(4.749)	0	0	0
14/09/2009	£ / R 2010/03/15	9.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/09/2009	£ / R 2010/03/15	13.45	Put	Currency Future	1,039.0000	1,073.0000	3.272	0	0	0
14/09/2009	£ / R 2010/03/15	13.45	Call	Currency Future	438.0000	417.0000	(4.795)	0	0	0
14/09/2009	£ / R 2010/03/15	14.75	Call	Currency Future	220.0000	209.0000	(5.000)	0	0	0
14/09/2009	£ / R 2010/03/15	19.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	£ / R 2010/03/15	13.60	Call	Currency Future	401.0000	382.0000	(4.738)	0	0	0
14/09/2009	£ / R 2010/03/15	14.75	Put	Currency Future	2,121.0000	2,166.0000	2.122	0	0	0
14/09/2009	£ / R 2010/03/15	15.75	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	0
14/09/2009	£ / R 2010/03/15	16.75	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
14/09/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,230.0000	1,267.0000	3.008	0	0	0
14/09/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,945.0000	4,998.0000	1.072	0	0	0
14/09/2009	£ / R 2010/03/15	10.50	Call	Currency Future	2,397.0000	2,341.0000	(2.336)	0	0	0
14/09/2009	£ / R 2010/03/15	13.60	Put	Currency Future	1,152.0000	1,189.0000	3.212	0	0	0
14/09/2009	£ / R 2010/03/15	15.75	Put	Currency Future	3,029.0000	3,077.0000	1.585	0	0	0
14/09/2009	£ / R 2010/03/15	9.50	Call	Currency Future	3,373.0000	3,317.0000	(1.660)	0	0	0
14/09/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,979.0000	4,029.0000	1.257	0	0	0
14/09/2009	£ / R 2010/03/15	16.50	Put	Currency Future	3,739.0000	3,788.0000	1.311	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	129.0000	133.0000	3.101	0	0	0
14/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,702.0000	4,754.0000	1.106	0	0	0
14/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
14/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	310.0000	326.0000	5.161	0	0	0
14/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
14/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,660.0000	2,706.0000	1.729	0	0	0
14/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	478.0000	455.0000	(4.812)	0	0	0
14/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	373.0000	391.0000	4.826	0	0	0
14/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	929.0000	962.0000	3.552	0	0	0
14/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,522.0000	6,576.0000	0.828	0	0	0
14/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,511.0000	8,566.0000	0.646	0	0	0
14/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	959.0000	919.0000	(4.171)	0	0	0
14/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,741.0000	1,688.0000	(3.044)	0	0	0
14/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	92.0000	94.0000	2.174	0	0	0
14/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,689.0000	2,633.0000	(2.083)	0	0	0
14/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
14/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,668.0000	3,612.0000	(1.527)	0	0	0
14/09/2009	£ / R	2010/06/14			Currency Future	13.0554	12.9986	(0.435)	0.0000	0.0000	0
14/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
14/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	434.0000	453.0000	4.378	0	0	0
14/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	640.0000	617.0000	(3.594)	0	0	0
14/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,812.0000	8,868.0000	0.635	0	0	0
14/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,469.0000	2,513.0000	1.782	0	0	0
14/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,007.0000	5,057.0000	0.999	0	0	0
14/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
14/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	658.0000	682.0000	3.647	0	0	0
14/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	453.0000	437.0000	(3.532)	0	0	0
14/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
14/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,795.0000	6,849.0000	0.795	0	0	0

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14/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,844.0000	6,898.0000	0.789	0	0	0
14/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	91.0000	85.0000	(6.593)	0	0	0
14/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,186.0000	7,240.0000	0.751	0	0	0
14/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	311.0000	299.0000	(3.859)	0	0	0
14/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,548.0000	1,586.0000	2.455	0	0	0
14/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,893.0000	6,947.0000	0.783	0	0	0
14/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
14/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	297.0000	308.0000	3.704	0	0	0
14/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,556.0000	2,600.0000	1.721	0	0	0
14/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,863.0000	4,914.0000	1.049	0	0	0
14/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,911.0000	4,962.0000	1.038	0	0	0
14/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,352.0000	1,307.0000	(3.328)	0	0	0
14/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
14/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,137.0000	7,191.0000	0.757	0	0	0
14/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	472.0000	455.0000	(3.602)	0	0	0
14/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,308.0000	9,364.0000	0.602	0	0	0
14/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	92.0000	92.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,134.0000	3,181.0000	1.500	0	0	0
14/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,454.0000	3,503.0000	1.419	0	0	0
14/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,748.0000	1,788.0000	2.288	0	0	0
14/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,667.0000	1,707.0000	2.400	0	0	0
14/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	586.0000	564.0000	(3.754)	0	0	0
14/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
14/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,108.0000	3,051.0000	(1.834)	0	0	0
14/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	913.0000	881.0000	(3.505)	0	0	0
14/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,470.0000	1,507.0000	2.517	0	0	0
14/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	119.0000	113.0000	(5.042)	0	0	0
14/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,333.0000	7,388.0000	0.750	0	0	0
14/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	53.0000	53.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,159.0000	9,215.0000	0.611	0	0	0
14/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,390.0000	4,440.0000	1.139	0	0	0
14/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,495.0000	1,448.0000	(3.144)	0	0	0

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14/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	249.0000	239.0000	(4.016)	0	0	0
14/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,147.0000	2,090.0000	(2.655)	0	0	0
14/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
14/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	503.0000	485.0000	(3.579)	0	0	0
14/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,242.0000	2,185.0000	(2.542)	0	0	0
14/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	254.0000	244.0000	(3.937)	0	0	0
14/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	324.0000	311.0000	(4.012)	0	0	0
14/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,942.0000	6,996.0000	0.778	0	0	0
14/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	231.0000	221.0000	(4.329)	0	0	0
14/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	412.0000	430.0000	4.369	0	0	0
14/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,614.0000	8,670.0000	0.650	0	0	0
14/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	87.0000	87.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,303.0000	3,246.0000	(1.726)	0	0	0
14/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
14/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	604.0000	627.0000	3.808	0	0	0
14/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,225.0000	3,273.0000	1.488	0	0	0
14/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,167.0000	1,129.0000	(3.256)	0	0	0
14/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
14/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,535.0000	5,587.0000	0.939	0	0	0
14/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,340.0000	2,383.0000	1.838	0	0	0
14/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,342.0000	5,394.0000	0.973	0	0	0
14/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,481.0000	2,424.0000	(2.297)	0	0	0
14/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,207.0000	1,242.0000	2.900	0	0	0
14/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,010.0000	9,066.0000	0.622	0	0	0
14/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,999.0000	3,045.0000	1.534	0	0	0
14/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	215.0000	223.0000	3.721	0	0	0
14/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,929.0000	1,878.0000	(2.644)	0	0	0
14/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,911.0000	8,967.0000	0.628	0	0	0
14/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	16.0000	16.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	161.0000	154.0000	(4.348)	0	0	0
14/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	305.0000	293.0000	(3.934)	0	0	0
14/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	75.0000	75.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,693.0000	3,636.0000	(1.543)	0	0	0
14/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	47.0000	47.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,433.0000	2,376.0000	(2.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	240.0000	230.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,471.0000	4,415.0000	(1.253)	0	0	0
14/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
14/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	685.0000	711.0000	3.796	0	0	0
14/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,680.0000	5,732.0000	0.915	0	0	0
14/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,608.0000	1,560.0000	(2.985)	0	0	0
14/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	548.0000	528.0000	(3.650)	0	0	0
14/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,112.0000	1,074.0000	(3.417)	0	0	0
14/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	82.0000	82.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,044.0000	3,090.0000	1.511	0	0	0
14/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	959.0000	926.0000	(3.441)	0	0	0
14/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,134.0000	3,181.0000	1.500	0	0	0
14/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,102.0000	5,153.0000	1.000	0	0	0
14/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	891.0000	859.0000	(3.591)	0	0	0
14/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	203.0000	211.0000	3.941	0	0	0
14/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	456.0000	476.0000	4.386	0	0	0
14/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	240.0000	250.0000	4.167	0	0	0
14/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,570.0000	1,522.0000	(3.057)	0	0	0
14/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,156.0000	4,205.0000	1.179	0	0	0
14/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,599.0000	2,644.0000	1.731	0	0	0
14/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
14/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	612.0000	590.0000	(3.595)	0	0	0
14/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	299.0000	287.0000	(4.013)	0	0	0
14/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,337.0000	2,280.0000	(2.439)	0	0	0
14/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	240.0000	230.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	346.0000	332.0000	(4.046)	0	0	0
14/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
14/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,707.0000	1,747.0000	2.343	0	0	0
14/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,393.0000	1,430.0000	2.656	0	0	0
14/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,439.0000	5,490.0000	0.938	0	0	0
14/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	525.0000	506.0000	(3.619)	0	0	0
14/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
14/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	527.0000	549.0000	4.175	0	0	0
14/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	897.0000	927.0000	3.344	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,501.0000	3,549.0000	1.371	0	0	0
14/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
14/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
14/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	848.0000	818.0000	(3.538)	0	0	0
14/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,033.0000	997.0000	(3.485)	0	0	0
14/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,351.0000	3,294.0000	(1.701)	0	0	0
14/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	96.0000	90.0000	(6.250)	0	0	0
14/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	154.0000	147.0000	(4.545)	0	0	0
14/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,649.0000	6,703.0000	0.812	0	0	0
14/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,014.0000	4,064.0000	1.246	0	0	0
14/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,663.0000	8,719.0000	0.646	0	0	0
14/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,816.0000	4,866.0000	1.038	0	0	0
14/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,437.0000	4,487.0000	1.127	0	0	0
14/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,171.0000	1,205.0000	2.904	0	0	0
14/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	169.0000	162.0000	(4.142)	0	0	0
14/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,135.0000	1,169.0000	2.996	0	0	0
14/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,546.0000	3,489.0000	(1.607)	0	0	0
14/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,294.0000	5,345.0000	0.963	0	0	0
14/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
14/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,747.0000	6,800.0000	0.786	0	0	0
14/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,643.0000	2,688.0000	1.703	0	0	0
14/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	41.0000	41.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	752.0000	726.0000	(3.457)	0	0	0
14/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,385.0000	2,328.0000	(2.390)	0	0	0
14/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,139.0000	1,101.0000	(3.336)	0	0	0
14/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	463.0000	446.0000	(3.672)	0	0	0
14/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,160.0000	5,103.0000	(1.105)	0	0	0
14/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
14/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,577.0000	2,520.0000	(2.212)	0	0	0
14/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,225.0000	1,186.0000	(3.184)	0	0	0
14/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	148.0000	141.0000	(4.730)	0	0	0
14/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,391.0000	5,442.0000	0.946	0	0	0
14/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	599.0000	577.0000	(3.673)	0	0	0
14/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	71.0000	71.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,343.0000	4,393.0000	1.151	0	0	0
14/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
14/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
14/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
14/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
14/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,039.0000	7,093.0000	0.767	0	0	0
14/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	129.0000	122.0000	(5.426)	0	0	0
14/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	180.0000	188.0000	4.444	0	0	0
14/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,408.0000	3,456.0000	1.408	0	0	0
14/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	493.0000	475.0000	(3.651)	0	0	0
14/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,249.0000	4,299.0000	1.177	0	0	0
14/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,713.0000	8,769.0000	0.643	0	0	0
14/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,271.0000	3,318.0000	1.437	0	0	0
14/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,686.0000	1,636.0000	(2.966)	0	0	0
14/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	214.0000	205.0000	(4.206)	0	0	0
14/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	626.0000	604.0000	(3.514)	0	0	0
14/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,762.0000	8,818.0000	0.639	0	0	0
14/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	743.0000	769.0000	3.499	0	0	0
14/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	226.0000	217.0000	(3.982)	0	0	0
14/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,512.0000	2,556.0000	1.752	0	0	0
14/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,258.0000	9,314.0000	0.605	0	0	0
14/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,673.0000	4,723.0000	1.070	0	0	0
14/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	370.0000	387.0000	4.595	0	0	0
14/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	318.0000	305.0000	(4.088)	0	0	0
14/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,721.0000	2,664.0000	(2.095)	0	0	0
14/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	191.0000	199.0000	4.188	0	0	0
14/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,515.0000	8,571.0000	0.658	0	0	0
14/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	80.0000	80.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,626.0000	4,676.0000	1.081	0	0	0
14/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	46.0000	46.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	66.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,065.0000	1,098.0000	3.099	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2010/06/14	20.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/09/2009	£ / R 2010/06/14	11.75	Call	Currency Future	1,533.0000	1,485.0000	(3.131)	0	0	0
14/09/2009	£ / R 2010/06/14	9.35	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/09/2009	£ / R 2010/06/14	13.35	Call	Currency Future	702.0000	677.0000	(3.561)	0	0	0
14/09/2009	£ / R 2010/06/14	11.10	Put	Currency Future	101.0000	105.0000	3.960	0	0	0
14/09/2009	£ / R 2010/06/14	10.25	Call	Currency Future	2,866.0000	2,809.0000	(1.989)	0	0	0
14/09/2009	£ / R 2010/06/14	20.10	Put	Currency Future	7,088.0000	7,142.0000	0.762	0	0	0
14/09/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,552.0000	6,605.0000	0.809	0	0	0
14/09/2009	£ / R 2010/06/14	12.75	Put	Currency Future	631.0000	655.0000	3.803	0	0	0
14/09/2009	£ / R 2010/06/14	14.75	Call	Currency Future	387.0000	373.0000	(3.618)	0	0	0
14/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,243.0000	1,278.0000	2.816	0	0	0
14/09/2009	£ / R 2010/06/14	21.60	Put	Currency Future	8,564.0000	8,620.0000	0.654	0	0	0
14/09/2009	£ / R 2010/06/14	22.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	£ / R 2010/06/14	11.75	Put	Currency Future	227.0000	236.0000	3.965	0	0	0
14/09/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,449.0000	3,392.0000	(1.653)	0	0	0
14/09/2009	£ / R 2010/06/14	15.75	Call	Currency Future	259.0000	249.0000	(3.861)	0	0	0
14/09/2009	£ / R 2010/06/14	9.60	Put	Currency Future	42.0000	42.0000	-	0	0	0
14/09/2009	£ / R 2010/06/14	22.10	Put	Currency Future	9,060.0000	9,116.0000	0.618	0	0	0
14/09/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,578.0000	7,633.0000	0.726	0	0	0
14/09/2009	£ / R 2010/06/14	17.50	Call	Currency Future	134.0000	127.0000	(5.224)	0	0	12,446
14/09/2009	£ / R 2010/06/14	19.55	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
14/09/2009	£ / R 2010/06/14	12.75	Call	Currency Future	936.0000	903.0000	(3.526)	0	0	0
14/09/2009	£ / R 2010/06/14	11.40	Call	Currency Future	1,806.0000	1,755.0000	(2.824)	0	0	0
14/09/2009	£ / R 2010/06/14	13.30	Put	Currency Future	963.0000	994.0000	3.219	0	0	0
14/09/2009	£ / R 2010/06/14	9.60	Call	Currency Future	3,498.0000	3,441.0000	(1.630)	0	0	0
14/09/2009	£ / R 2010/06/14	13.05	Put	Currency Future	802.0000	830.0000	3.491	0	0	0
14/09/2009	£ / R 2010/06/14	19.10	Put	Currency Future	6,117.0000	6,169.0000	0.850	0	0	0
14/09/2009	£ / R 2010/06/14	17.75	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
14/09/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,864.0000	2,910.0000	1.606	0	0	0
14/09/2009	£ / R 2010/06/14	13.50	Call	Currency Future	655.0000	632.0000	(3.511)	0	0	0
14/09/2009	£ / R 2010/06/14	14.75	Put	Currency Future	2,081.0000	2,124.0000	2.066	0	0	0
14/09/2009	£ / R 2010/06/14	13.85	Call	Currency Future	560.0000	540.0000	(3.571)	0	0	0
14/09/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,286.0000	1,245.0000	(3.188)	0	0	0
14/09/2009	£ / R 2010/06/14	13.95	Call	Currency Future	537.0000	517.0000	(3.724)	0	0	0
14/09/2009	£ / R 2010/06/14	11.60	Call	Currency Future	1,647.0000	1,598.0000	(2.975)	0	0	0
14/09/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,990.0000	7,044.0000	0.773	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
14/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,587.0000	1,626.0000	2.457	0	0	0
14/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,769.0000	2,712.0000	(2.059)	0	0	0
14/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,280.0000	1,316.0000	2.813	0	0	0
14/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	331.0000	346.0000	4.532	0	0	0
14/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,529.0000	2,472.0000	(2.254)	0	0	0
14/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
14/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	56.0000	56.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,789.0000	1,829.0000	2.236	0	0	0
14/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	164.0000	157.0000	(4.268)	0	0	0
14/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	270.0000	259.0000	(4.074)	0	0	0
14/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,954.0000	3,000.0000	1.557	0	0	0
14/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	188.0000	180.0000	(4.255)	0	0	0
14/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,150.0000	5,201.0000	0.990	0	0	0
14/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	807.0000	779.0000	(3.470)	0	0	0
14/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,011.0000	2,954.0000	(1.893)	0	0	0
14/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
14/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,108.0000	4,158.0000	1.217	0	0	0
14/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	983.0000	949.0000	(3.459)	0	0	0
14/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	150.0000	156.0000	4.000	0	0	0
14/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,355.0000	1,391.0000	2.657	0	0	0
14/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	73.0000	73.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
14/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,961.0000	9,017.0000	0.625	0	0	0
14/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,578.0000	4,629.0000	1.114	0	0	0
14/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,054.0000	5,105.0000	1.009	0	0	0
14/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	108.0000	113.0000	4.630	0	0	0
14/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	139.0000	133.0000	(4.317)	0	0	0
14/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	718.0000	693.0000	(3.482)	0	0	0
14/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	670.0000	646.0000	(3.582)	0	0	0
14/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,733.0000	3,782.0000	1.313	0	0	0
14/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,431.0000	1,468.0000	2.586	0	0	0
14/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	552.0000	574.0000	3.986	0	0	0
14/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,209.0000	9,265.0000	0.608	0	0	0
14/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R 2010/06/14	12.65	Put	Currency Future	578.0000	601.0000	3.979	0	0	0
14/09/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,547.0000	3,595.0000	1.353	0	0	0
14/09/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,632.0000	5,684.0000	0.923	0	0	0
14/09/2009	£ / R 2010/06/14	20.30	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
14/09/2009	£ / R 2010/06/14	21.60	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	£ / R 2010/06/14	11.25	Put	Currency Future	124.0000	129.0000	4.032	0	0	0
14/09/2009	£ / R 2010/06/14	16.15	Put	Currency Future	3,317.0000	3,364.0000	1.417	0	0	0
14/09/2009	£ / R 2010/06/14	13.25	Put	Currency Future	930.0000	960.0000	3.226	0	0	0
14/09/2009	£ / R 2010/06/14	16.00	Put	Currency Future	3,180.0000	3,227.0000	1.478	0	0	0
14/09/2009	£ / R 2010/06/14	9.65	Put	Currency Future	43.0000	43.0000	-	0	0	0
14/09/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,100.0000	1,133.0000	3.000	0	0	0
14/09/2009	£ / R 2010/06/14	9.35	Call	Currency Future	3,742.0000	3,685.0000	(1.523)	0	0	0
14/09/2009	£ / R 2010/06/14	13.35	Put	Currency Future	996.0000	1,028.0000	3.213	0	0	0
14/09/2009	£ / R 2010/06/14	18.60	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
14/09/2009	£ / R 2010/06/14	20.30	Put	Currency Future	7,284.0000	7,338.0000	0.741	0	0	0
14/09/2009	£ / R 2010/06/14	19.60	Put	Currency Future	6,601.0000	6,654.0000	0.803	0	0	0
14/09/2009	£ / R 2010/06/14	12.25	Call	Currency Future	1,196.0000	1,157.0000	(3.261)	0	0	0
14/09/2009	£ / R 2010/06/14	21.45	Put	Currency Future	8,416.0000	8,472.0000	0.665	0	0	0
14/09/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,297.0000	2,341.0000	1.916	0	0	0
14/09/2009	£ / R 2010/06/14	8.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	£ / R 2010/06/14	11.35	Put	Currency Future	141.0000	147.0000	4.255	0	0	0
14/09/2009	£ / R 2010/06/14	21.15	Put	Currency Future	8,120.0000	8,176.0000	0.690	0	0	0
14/09/2009	£ / R 2010/06/14	15.60	Put	Currency Future	2,820.0000	2,865.0000	1.596	0	0	0
14/09/2009	£ / R 2010/06/14	11.30	Call	Currency Future	1,888.0000	1,836.0000	(2.754)	0	0	0
14/09/2009	£ / R 2010/06/14	19.60	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
14/09/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,195.0000	2,138.0000	(2.597)	0	0	0
14/09/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,644.0000	3,587.0000	(1.564)	0	0	0
14/09/2009	£ / R 2010/06/14	15.00	Call	Currency Future	352.0000	339.0000	(3.693)	0	0	0
14/09/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,014.0000	1,962.0000	(2.582)	0	0	0
14/09/2009	£ / R 2010/06/14	11.35	Call	Currency Future	1,846.0000	1,796.0000	(2.709)	0	0	0
14/09/2009	£ / R 2010/06/14	12.60	Call	Currency Future	1,008.0000	973.0000	(3.472)	0	0	0
14/09/2009	£ / R 2010/06/14	12.25	Put	Currency Future	391.0000	408.0000	4.348	0	0	0
14/09/2009	£ / R 2010/06/14	10.95	Put	Currency Future	89.0000	89.0000	-	0	0	0
14/09/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,915.0000	2,857.0000	(1.990)	0	0	0
14/09/2009	£ / R 2010/06/14	13.25	Call	Currency Future	735.0000	709.0000	(3.537)	0	0	0
14/09/2009	£ / R 2010/06/14	16.00	Call	Currency Future	235.0000	225.0000	(4.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	482.0000	465.0000	(3.527)	0	0	0
14/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,235.0000	7,289.0000	0.746	0	0	0
14/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	59.0000	59.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,459.0000	1,412.0000	(3.221)	0	0	0
14/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,627.0000	1,666.0000	2.397	0	0	0
14/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,913.0000	4,856.0000	(1.160)	0	0	0
14/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	865.0000	894.0000	3.353	0	0	0
14/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,317.0000	1,353.0000	2.733	0	0	0
14/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	222.0000	213.0000	(4.054)	0	0	0
14/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	39.0000	39.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	116.0000	121.0000	4.310	0	0	0
14/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	253.0000	263.0000	3.953	0	0	0
14/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	444.0000	428.0000	(3.604)	0	0	8,032
14/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	4,084.0000	4,028.0000	(1.371)	0	0	0
14/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
14/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,687.0000	2,732.0000	1.675	0	0	0
14/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,673.0000	2,616.0000	(2.132)	0	0	0
14/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	84.0000	84.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,030.0000	1,063.0000	3.204	0	0	0
14/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	131.0000	125.0000	(4.580)	0	0	0
14/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	770.0000	743.0000	(3.506)	0	0	0
14/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	548.0000	528.0000	(3.650)	0	0	0
14/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,487.0000	5,538.0000	0.929	0	0	0
14/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,779.0000	3,829.0000	1.323	0	0	0
14/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	282.0000	293.0000	3.901	0	0	0
14/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
14/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,971.0000	1,919.0000	(2.638)	0	0	0
14/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	772.0000	799.0000	3.497	0	0	0
14/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	514.0000	495.0000	(3.696)	0	0	0
14/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,484.0000	4,534.0000	1.115	0	0	0
14/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,686.0000	3,735.0000	1.329	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,071.0000	8,126.0000	0.681	0	0	0
14/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	132.0000	138.0000	4.545	0	0	0
14/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,393.0000	1,430.0000	2.656	0	0	0
14/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	185.0000	177.0000	(4.324)	0	0	0
14/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
14/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,765.0000	1,715.0000	(2.833)	0	0	0
14/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,254.0000	3,197.0000	(1.752)	0	0	0
14/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	833.0000	862.0000	3.481	0	0	0
14/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,509.0000	1,547.0000	2.518	0	0	0
14/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	192.0000	184.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	350.0000	366.0000	4.571	0	0	0
14/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	410.0000	395.0000	(3.659)	0	0	0
14/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,198.0000	5,249.0000	0.981	0	0	0
14/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,290.0000	2,233.0000	(2.489)	0	0	0
14/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	686.0000	661.0000	(3.644)	0	0	12,446
14/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
14/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,775.0000	2,821.0000	1.658	0	0	0
14/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,255.0000	1,215.0000	(3.187)	0	0	0
14/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,387.0000	1,341.0000	(3.317)	0	0	0
14/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,109.0000	9,165.0000	0.615	0	0	0
14/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,246.0000	5,297.0000	0.972	0	0	0
14/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
14/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	64.0000	64.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,165.0000	6,217.0000	0.843	0	0	0
14/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,455.0000	6,508.0000	0.821	0	0	0
14/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,873.0000	3,922.0000	1.265	0	0	0
14/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
14/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	160.0000	166.0000	3.750	0	0	0
14/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	102.0000	96.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,020.0000	6,072.0000	0.864	0	0	0
14/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	69.0000	69.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
14/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	503.0000	524.0000	4.175	0	0	0
14/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,426.0000	2,470.0000	1.814	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,584.0000	5,635.0000	0.913	0	0	0
14/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,955.0000	1,996.0000	2.097	0	0	0
14/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
14/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	427.0000	411.0000	(3.747)	0	0	0
14/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	331.0000	318.0000	(3.927)	0	0	0
14/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	158.0000	150.0000	(5.063)	0	0	0
14/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	215.0000	223.0000	3.721	0	0	0
14/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	827.0000	798.0000	(3.507)	0	0	0
14/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
14/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,871.0000	1,912.0000	2.191	0	0	0
14/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,987.0000	3,930.0000	(1.430)	0	0	0
14/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	959.0000	926.0000	(3.441)	0	0	0
14/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
14/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,059.0000	1,022.0000	(3.494)	0	0	0
14/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	338.0000	325.0000	(3.846)	0	0	0
14/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,570.0000	1,522.0000	(3.057)	0	0	0
14/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,262.0000	6,314.0000	0.830	0	0	0
14/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,725.0000	1,676.0000	(2.841)	0	0	0
14/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,383.0000	2,426.0000	1.804	0	0	0
14/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	281.0000	269.0000	(4.270)	0	0	0
14/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,021.0000	8,077.0000	0.698	0	0	0
14/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	604.0000	627.0000	3.808	0	0	0
14/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
14/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,202.0000	4,252.0000	1.190	0	0	0
14/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,057.0000	2,004.0000	(2.577)	0	0	0
14/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,469.0000	2,513.0000	1.782	0	0	0
14/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,085.0000	1,048.0000	(3.410)	0	0	8,032
14/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,595.0000	3,538.0000	(1.586)	0	0	0
14/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	218.0000	209.0000	(4.128)	0	0	0
14/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	7,972.0000	8,028.0000	0.702	0	0	0
14/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,818.0000	2,761.0000	(2.023)	0	0	0
14/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
14/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	170.0000	177.0000	4.118	0	0	0
14/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	275.0000	264.0000	(4.000)	0	0	0
14/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	324.0000	311.0000	(4.012)	0	0	0
14/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,358.0000	6,411.0000	0.834	0	0	0
14/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,625.0000	2,568.0000	(2.171)	0	0	0
14/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,268.0000	8,324.0000	0.677	0	0	0
14/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,433.0000	2,376.0000	(2.343)	0	0	0
14/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	62.0000	62.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,219.0000	8,274.0000	0.669	0	0	0
14/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	40.0000	40.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	479.0000	500.0000	4.384	0	0	0
14/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
14/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,400.0000	3,343.0000	(1.676)	0	0	0
14/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	788.0000	761.0000	(3.426)	0	0	0
14/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
14/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
14/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,840.0000	3,783.0000	(1.484)	0	0	0
14/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,731.0000	2,776.0000	1.648	0	0	0
14/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,593.0000	3,642.0000	1.364	0	0	0
14/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
14/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	287.0000	275.0000	(4.181)	0	0	0
14/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,310.0000	6,362.0000	0.824	0	0	0
14/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,069.0000	6,120.0000	0.840	0	0	0
14/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	137.0000	130.0000	(5.109)	0	0	0
14/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,721.0000	4,771.0000	1.059	0	0	0
14/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,640.0000	3,688.0000	1.319	0	0	0
14/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
14/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	4,036.0000	3,979.0000	(1.412)	0	0	0
14/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,296.0000	4,346.0000	1.164	0	0	0
14/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	743.0000	769.0000	3.499	0	0	0
14/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	178.0000	171.0000	(3.933)	0	0	0
14/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	599.0000	577.0000	(3.673)	0	0	0
14/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	31.0000	31.0000	-	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
14/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,362.0000	3,410.0000	1.428	0	0	0
14/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	848.0000	818.0000	(3.538)	0	0	0
14/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	195.0000	187.0000	(4.103)	0	0	0
14/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,791.0000	3,734.0000	(1.504)	0	0	0
14/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,243.0000	1,278.0000	2.816	0	0	0
14/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
14/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	292.0000	281.0000	(3.767)	0	0	0
14/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,531.0000	4,581.0000	1.104	0	0	0
14/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,431.0000	1,468.0000	2.586	0	0	0
14/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,317.0000	8,373.0000	0.673	0	0	0
14/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
14/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,963.0000	2,906.0000	(1.924)	0	0	0
14/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	94.0000	98.0000	4.255	0	0	0
14/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,698.0000	6,751.0000	0.791	0	0	0
14/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	282.0000	293.0000	3.901	0	0	0
14/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,100.0000	2,047.0000	(2.524)	0	0	0
14/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
14/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,060.0000	3,003.0000	(1.863)	0	0	0
14/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,768.0000	4,819.0000	1.070	0	0	0
14/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
14/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,909.0000	2,955.0000	1.581	0	0	0
14/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
14/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	264.0000	254.0000	(3.788)	0	0	0
14/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
14/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,387.0000	1,341.0000	(3.317)	0	0	0
14/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,157.0000	3,100.0000	(1.806)	0	0	0
14/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,195.0000	2,138.0000	(2.597)	0	0	0
14/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	89.0000	89.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,959.0000	5,009.0000	1.008	0	0	0
14/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,089.0000	3,136.0000	1.522	0	0	0
14/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	537.0000	517.0000	(3.724)	0	0	0
14/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,861.0000	8,917.0000	0.632	0	0	0
14/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,938.0000	3,881.0000	(1.447)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,206.0000	3,148.0000	(1.809)	0	0	0
14/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	50.0000	50.0000	-	0	0	0
14/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,423.0000	1,376.0000	(3.303)	0	0	0
14/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	267.0000	278.0000	4.120	0	0	0
14/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	869.0000	838.0000	(3.567)	0	0	0
14/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	714.0000	740.0000	3.641	0	0	0
14/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,317.0000	1,275.0000	(3.189)	0	0	0
14/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
14/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	312.0000	327.0000	4.808	0	0	0
14/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	573.0000	552.0000	(3.665)	0	0	0
14/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,367.0000	8,422.0000	0.657	0	0	0
14/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,407.0000	6,459.0000	0.812	0	0	0
14/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
14/09/2009	€ / R	2009/09/14			Currency Future	10.8799	10.9103	0.279	10.9100	10.9100	0
14/09/2009	€ / R	2009/09/14	9.85	Call	Currency Future	0.0000	1,060.0000	100.000	0	0	0
14/09/2009	€ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R	2009/09/14	6.95	Call	Currency Future	3,930.0000	3,960.0000	0.763	0	0	0
14/09/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,570.0000	1,540.0000	(1.911)	0	0	0
14/09/2009	€ / R	2009/09/14	8.40	Call	Currency Future	2,480.0000	2,510.0000	1.210	0	0	0
14/09/2009	€ / R	2009/09/14	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R	2009/09/14	9.05	Call	Currency Future	1,830.0000	1,860.0000	1.639	0	0	0
14/09/2009	€ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R	2009/09/14	8.85	Call	Currency Future	0.0000	2,060.0000	100.000	0	0	0
14/09/2009	€ / R	2009/09/14	9.95	Call	Currency Future	930.0000	960.0000	3.226	0	0	0
14/09/2009	€ / R	2009/09/14	10.70	Put	Currency Future	15.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R	2009/09/14	14.25	Put	Currency Future	3,370.0000	3,340.0000	(0.890)	0	0	0
14/09/2009	€ / R	2009/09/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R	2009/09/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R	2009/09/14	19.20	Put	Currency Future	8,320.0000	8,290.0000	(0.361)	0	0	0
14/09/2009	€ / R	2009/09/14	9.70	Call	Currency Future	1,180.0000	1,210.0000	2.542	0	0	0
14/09/2009	€ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R	2009/09/14	11.15	Put	Currency Future	278.0000	240.0000	(13.669)	0	0	0
14/09/2009	€ / R	2009/09/14	8.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

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14/09/2009	€ / R 2009/09/14	10.80	Put	Currency Future	34.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	14.15	Put	Currency Future	3,270.0000	3,240.0000	(0.917)	0	0	0
14/09/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,620.0000	1,590.0000	(1.852)	0	0	0
14/09/2009	€ / R 2009/09/14	7.85	Call	Currency Future	0.0000	3,060.0000	100.000	0	0	0
14/09/2009	€ / R 2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.80	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
14/09/2009	€ / R 2009/09/14	12.90	Put	Currency Future	2,020.0000	1,990.0000	(1.485)	0	0	0
14/09/2009	€ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.85	Put	Currency Future	970.0000	940.0000	(3.093)	0	0	0
14/09/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,320.0000	6,290.0000	(0.475)	0	0	0
14/09/2009	€ / R 2009/09/14	15.05	Put	Currency Future	4,170.0000	4,140.0000	(0.719)	0	0	0
14/09/2009	€ / R 2009/09/14	11.35	Put	Currency Future	472.0000	440.0000	(6.780)	0	0	0
14/09/2009	€ / R 2009/09/14	6.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.05	Put	Currency Future	2,170.0000	2,140.0000	(1.382)	0	0	0
14/09/2009	€ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,820.0000	4,790.0000	(0.622)	0	0	0
14/09/2009	€ / R 2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,770.0000	8,740.0000	(0.342)	0	0	0
14/09/2009	€ / R 2009/09/14	6.85	Call	Currency Future	0.0000	4,060.0000	100.000	0	0	0
14/09/2009	€ / R 2009/09/14	10.70	Call	Currency Future	195.0000	210.0000	7.692	0	0	0
14/09/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,220.0000	2,190.0000	(1.351)	0	0	0
14/09/2009	€ / R 2009/09/14	11.05	Call	Currency Future	18.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,770.0000	1,740.0000	(1.695)	0	0	0
14/09/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.05	Put	Currency Future	6,170.0000	6,140.0000	(0.486)	0	0	0
14/09/2009	€ / R 2009/09/14	11.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0

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14/09/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.20	Put	Currency Future	326.0000	290.0000	(11.043)	0	0	0
14/09/2009	€ / R 2009/09/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,520.0000	2,490.0000	(1.190)	0	0	0
14/09/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,870.0000	1,840.0000	(1.604)	0	0	0
14/09/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,370.0000	1,340.0000	(2.190)	0	0	0
14/09/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,520.0000	6,490.0000	(0.460)	0	0	0
14/09/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,820.0000	6,790.0000	(0.440)	0	0	0
14/09/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,820.0000	2,790.0000	(1.064)	0	0	0
14/09/2009	€ / R 2009/09/14	9.90	Call	Currency Future	980.0000	1,010.0000	3.061	0	0	0
14/09/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,770.0000	6,740.0000	(0.443)	0	0	0
14/09/2009	€ / R 2009/09/14	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.95	Put	Currency Future	2,070.0000	2,040.0000	(1.449)	0	0	0
14/09/2009	€ / R 2009/09/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,520.0000	8,490.0000	(0.352)	0	0	0
14/09/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.05	Put	Currency Future	8,170.0000	8,140.0000	(0.367)	0	0	0
14/09/2009	€ / R 2009/09/14	11.60	Put	Currency Future	720.0000	690.0000	(4.167)	0	0	0
14/09/2009	€ / R 2009/09/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,180.0000	2,210.0000	1.376	0	0	0
14/09/2009	€ / R 2009/09/14	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.90	Call	Currency Future	1,980.0000	2,010.0000	1.515	0	0	0
14/09/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.45	Put	Currency Future	571.0000	540.0000	(5.429)	0	0	0
14/09/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,230.0000	2,260.0000	1.345	0	0	0
14/09/2009	€ / R 2009/09/14	11.15	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	16.95	Put	Currency Future	6,070.0000	6,040.0000	(0.494)	0	0	0
14/09/2009	€ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,420.0000	2,390.0000	(1.240)	0	0	0
14/09/2009	€ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,420.0000	1,390.0000	(2.113)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	10.40	Call	Currency Future	481.0000	510.0000	6.029	0	0	0
14/09/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,270.0000	2,240.0000	(1.322)	0	0	0
14/09/2009	€ / R 2009/09/14	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,230.0000	3,260.0000	0.929	0	0	0
14/09/2009	€ / R 2009/09/14	10.90	Put	Currency Future	77.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,970.0000	1,940.0000	(1.523)	0	0	0
14/09/2009	€ / R 2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,180.0000	3,210.0000	0.943	0	0	0
14/09/2009	€ / R 2009/09/14	6.90	Call	Currency Future	3,980.0000	4,010.0000	0.754	0	0	0
14/09/2009	€ / R 2009/09/14	11.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.05	Put	Currency Future	188.0000	140.0000	(25.532)	0	0	0
14/09/2009	€ / R 2009/09/14	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,270.0000	2,240.0000	(1.322)	0	0	0
14/09/2009	€ / R 2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.40	Put	Currency Future	521.0000	490.0000	(5.950)	0	0	0
14/09/2009	€ / R 2009/09/14	10.90	Call	Currency Future	57.0000	10.0000	(82.456)	0	0	0
14/09/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,970.0000	2,940.0000	(1.010)	0	0	0
14/09/2009	€ / R 2009/09/14	13.90	Put	Currency Future	3,020.0000	2,990.0000	(0.993)	0	0	0
14/09/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,320.0000	2,290.0000	(1.293)	0	0	0
14/09/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,680.0000	3,710.0000	0.815	0	0	0
14/09/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,370.0000	2,340.0000	(1.266)	0	0	0
14/09/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.20	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,770.0000	2,740.0000	(1.083)	0	0	0
14/09/2009	€ / R 2009/09/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.05	Call	Currency Future	2,830.0000	2,860.0000	1.060	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	11.35	Put	Currency Future	472.0000	440.0000	(6.780)	0	0	0
14/09/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.95	Call	Currency Future	40.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,480.0000	3,510.0000	0.862	0	0	0
14/09/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,670.0000	2,640.0000	(1.124)	0	0	0
14/09/2009	€ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.95	Put	Currency Future	110.0000	40.0000	(63.636)	0	0	0
14/09/2009	€ / R 2009/09/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,320.0000	4,290.0000	(0.694)	0	0	0
14/09/2009	€ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,770.0000	4,740.0000	(0.629)	0	0	0
14/09/2009	€ / R 2009/09/14	11.30	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	14.05	Put	Currency Future	3,170.0000	3,140.0000	(0.946)	0	0	0
14/09/2009	€ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.05	Call	Currency Future	3,830.0000	3,860.0000	0.783	0	0	0
14/09/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,230.0000	1,260.0000	2.439	0	0	0
14/09/2009	€ / R 2009/09/14	18.95	Put	Currency Future	8,070.0000	8,040.0000	(0.372)	0	0	0
14/09/2009	€ / R 2009/09/14	10.75	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
14/09/2009	€ / R 2009/09/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,420.0000	2,390.0000	(1.240)	0	0	0
14/09/2009	€ / R 2009/09/14	13.05	Put	Currency Future	2,170.0000	2,140.0000	(1.382)	0	0	0
14/09/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,220.0000	1,190.0000	(2.459)	0	0	0
14/09/2009	€ / R 2009/09/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.20	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
14/09/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,970.0000	2,940.0000	(1.010)	0	0	0
14/09/2009	€ / R 2009/09/14	13.00	Put	Currency Future	2,120.0000	2,090.0000	(1.415)	0	0	0
14/09/2009	€ / R 2009/09/14	12.05	Put	Currency Future	1,170.0000	1,140.0000	(2.564)	0	0	0
14/09/2009	€ / R 2009/09/14	10.20	Call	Currency Future	680.0000	710.0000	4.412	0	0	0
14/09/2009	€ / R 2009/09/14	10.05	Call	Currency Future	830.0000	860.0000	3.614	0	0	0
14/09/2009	€ / R 2009/09/14	10.65	Call	Currency Future	240.0000	260.0000	8.333	0	0	0
14/09/2009	€ / R 2009/09/14	10.75	Put	Currency Future	23.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,720.0000	2,690.0000	(1.103)	0	0	0
14/09/2009	€ / R 2009/09/14	11.95	Put	Currency Future	1,070.0000	1,040.0000	(2.804)	0	0	0
14/09/2009	€ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,820.0000	8,790.0000	(0.340)	0	0	0
14/09/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,670.0000	2,640.0000	(1.124)	0	0	0
14/09/2009	€ / R 2009/09/14	18.90	Put	Currency Future	8,020.0000	7,990.0000	(0.374)	0	0	0
14/09/2009	€ / R 2009/09/14	11.70	Put	Currency Future	820.0000	790.0000	(3.659)	0	0	0
14/09/2009	€ / R 2009/09/14	10.65	Put	Currency Future	10.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	10.85	Put	Currency Future	50.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.90	Put	Currency Future	4,020.0000	3,990.0000	(0.746)	0	0	0
14/09/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.25	Put	Currency Future	374.0000	340.0000	(9.091)	0	0	0
14/09/2009	€ / R 2009/09/14	10.85	Call	Currency Future	80.0000	60.0000	(25.000)	0	0	0
14/09/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,520.0000	1,490.0000	(1.974)	0	0	0
14/09/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.00	Put	Currency Future	4,120.0000	4,090.0000	(0.728)	0	0	0
14/09/2009	€ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.00	Put	Currency Future	1,120.0000	1,090.0000	(2.679)	0	0	0
14/09/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,680.0000	1,710.0000	1.786	0	0	0
14/09/2009	€ / R 2009/09/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,920.0000	1,890.0000	(1.563)	0	0	0
14/09/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,680.0000	2,710.0000	1.119	0	0	0
14/09/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,520.0000	2,490.0000	(1.190)	0	0	0
14/09/2009	€ / R 2009/09/14	11.25	Call	Currency Future	4.0000	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
14/09/2009	€ / R 2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.65	Put	Currency Future	770.0000	740.0000	(3.896)	0	0	0
14/09/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,720.0000	1,690.0000	(1.744)	0	0	0
14/09/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,570.0000	2,540.0000	(1.167)	0	0	0
14/09/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.15	Call	Currency Future	3,730.0000	3,760.0000	0.804	0	0	0
14/09/2009	€ / R 2009/09/14	19.00	Put	Currency Future	8,120.0000	8,090.0000	(0.369)	0	0	0
14/09/2009	€ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.85	Put	Currency Future	970.0000	940.0000	(3.093)	0	0	0
14/09/2009	€ / R 2009/09/14	11.30	Put	Currency Future	423.0000	390.0000	(7.801)	0	0	0
14/09/2009	€ / R 2009/09/14	10.00	Call	Currency Future	880.0000	910.0000	3.409	0	0	0
14/09/2009	€ / R 2009/09/14	11.50	Put	Currency Future	621.0000	590.0000	(4.992)	0	0	0
14/09/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.80	Put	Currency Future	920.0000	890.0000	(3.261)	0	0	0
14/09/2009	€ / R 2009/09/14	9.10	Call	Currency Future	1,780.0000	1,810.0000	1.685	0	0	0
14/09/2009	€ / R 2009/09/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	17.00	Put	Currency Future	6,120.0000	6,090.0000	(0.490)	0	0	0
14/09/2009	€ / R 2009/09/14	11.00	Call	Currency Future	27.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	6.10	Call	Currency Future	4,780.0000	4,810.0000	0.628	0	0	0
14/09/2009	€ / R 2009/09/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.60	Put	Currency Future	7.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	8.15	Call	Currency Future	2,730.0000	2,760.0000	1.099	0	0	0
14/09/2009	€ / R 2009/09/14	11.00	Put	Currency Future	147.0000	90.0000	(38.776)	0	0	0
14/09/2009	€ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.60	Call	Currency Future	287.0000	310.0000	8.014	0	0	0
14/09/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.10	Call	Currency Future	12.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,620.0000	2,590.0000	(1.145)	0	0	0
14/09/2009	€ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.10	Put	Currency Future	232.0000	190.0000	(18.103)	0	0	0
14/09/2009	€ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.75	Put	Currency Future	870.0000	840.0000	(3.448)	0	0	0
14/09/2009	€ / R 2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,470.0000	2,440.0000	(1.215)	0	0	0
14/09/2009	€ / R 2009/09/14	15.15	Put	Currency Future	4,270.0000	4,240.0000	(0.703)	0	0	0
14/09/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.15	Put	Currency Future	278.0000	240.0000	(13.669)	0	0	0
14/09/2009	€ / R 2009/09/14	15.10	Put	Currency Future	4,220.0000	4,190.0000	(0.711)	0	0	0
14/09/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,470.0000	2,440.0000	(1.215)	0	0	0
14/09/2009	€ / R 2009/09/14	17.15	Put	Currency Future	6,270.0000	6,240.0000	(0.478)	0	0	0
14/09/2009	€ / R 2009/09/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	16.85	Put	Currency Future	0.0000	5,940.0000	100.000	0	0	0
14/09/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,720.0000	5,690.0000	(0.524)	0	0	0
14/09/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.40	Put	Currency Future	521.0000	490.0000	(5.950)	0	0	0
14/09/2009	€ / R 2009/09/14	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.15	Put	Currency Future	8,270.0000	8,240.0000	(0.363)	0	0	0
14/09/2009	€ / R 2009/09/14	11.15	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	18.85	Put	Currency Future	0.0000	7,940.0000	100.000	0	0	0
14/09/2009	€ / R 2009/09/14	18.10	Put	Currency Future	7,220.0000	7,190.0000	(0.416)	0	0	0
14/09/2009	€ / R 2009/09/14	11.55	Put	Currency Future	670.0000	640.0000	(4.478)	0	0	0
14/09/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.90	Put	Currency Future	1,020.0000	990.0000	(2.941)	0	0	0
14/09/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,280.0000	3,310.0000	0.915	0	0	0
14/09/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,430.0000	3,460.0000	0.875	0	0	0
14/09/2009	€ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.90	Put	Currency Future	1,020.0000	990.0000	(2.941)	0	0	0
14/09/2009	€ / R 2009/09/14	7.95	Call	Currency Future	2,930.0000	2,960.0000	1.024	0	0	0
14/09/2009	€ / R 2009/09/14	11.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	5.95	Call	Currency Future	4,930.0000	4,960.0000	0.609	0	0	0
14/09/2009	€ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,280.0000	2,310.0000	1.316	0	0	0
14/09/2009	€ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,670.0000	8,640.0000	(0.346)	0	0	0
14/09/2009	€ / R 2009/09/14	11.60	Put	Currency Future	720.0000	690.0000	(4.167)	0	0	0
14/09/2009	€ / R 2009/09/14	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,670.0000	6,640.0000	(0.450)	0	0	0
14/09/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,270.0000	1,240.0000	(2.362)	0	0	0
14/09/2009	€ / R 2009/09/14	10.45	Call	Currency Future	432.0000	460.0000	6.481	0	0	0
14/09/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,280.0000	1,310.0000	2.344	0	0	0
14/09/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,620.0000	4,590.0000	(0.649)	0	0	0
14/09/2009	€ / R 2009/09/14	17.95	Put	Currency Future	7,070.0000	7,040.0000	(0.424)	0	0	0
14/09/2009	€ / R 2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.00	Call	Currency Future	3,880.0000	3,910.0000	0.773	0	0	0
14/09/2009	€ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,720.0000	4,690.0000	(0.636)	0	0	0
14/09/2009	€ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,430.0000	2,460.0000	1.235	0	0	0
14/09/2009	€ / R 2009/09/14	17.50	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
14/09/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,570.0000	5,540.0000	(0.539)	0	0	0
14/09/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.15	Call	Currency Future	730.0000	760.0000	4.110	0	0	0
14/09/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,430.0000	1,460.0000	2.098	0	0	0
14/09/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,620.0000	6,590.0000	(0.453)	0	0	0
14/09/2009	€ / R 2009/09/14	8.00	Call	Currency Future	2,880.0000	2,910.0000	1.042	0	0	0
14/09/2009	€ / R 2009/09/14	14.95	Put	Currency Future	4,070.0000	4,040.0000	(0.737)	0	0	0
14/09/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,720.0000	6,690.0000	(0.446)	0	0	0
14/09/2009	€ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.15	Call	Currency Future	1,730.0000	1,760.0000	1.734	0	0	0
14/09/2009	€ / R 2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.50	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	11.45	Put	Currency Future	571.0000	540.0000	(5.429)	0	0	0
14/09/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,770.0000	1,740.0000	(1.695)	0	0	0
14/09/2009	€ / R 2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,620.0000	8,590.0000	(0.348)	0	0	0
14/09/2009	€ / R 2009/09/14	8.95	Call	Currency Future	1,930.0000	1,960.0000	1.554	0	0	0
14/09/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,570.0000	8,540.0000	(0.350)	0	0	0
14/09/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,720.0000	8,690.0000	(0.344)	0	0	0
14/09/2009	€ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.45	Put	Currency Future	4,570.0000	4,540.0000	(0.656)	0	0	0
14/09/2009	€ / R 2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	11.65	Put	Currency Future	770.0000	740.0000	(3.896)	0	0	0
14/09/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,670.0000	4,640.0000	(0.642)	0	0	0
14/09/2009	€ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,380.0000	1,410.0000	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
14/09/2009	€ / R 2009/09/14	9.00	Call	Currency Future	1,880.0000	1,910.0000	1.596	0	0	0
14/09/2009	€ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,470.0000	1,440.0000	(2.041)	0	0	0
14/09/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,920.0000	2,890.0000	(1.027)	0	0	0
14/09/2009	€ / R 2009/09/14	17.45	Put	Currency Future	6,570.0000	6,540.0000	(0.457)	0	0	0
14/09/2009	€ / R 2009/09/14	10.55	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.10	Put	Currency Future	3,220.0000	3,190.0000	(0.932)	0	0	0
14/09/2009	€ / R 2009/09/14	10.50	Call	Currency Future	383.0000	410.0000	7.050	0	0	0
14/09/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,630.0000	1,660.0000	1.840	0	0	0
14/09/2009	€ / R 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,620.0000	3,590.0000	(0.829)	0	0	0
14/09/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,380.0000	2,410.0000	1.261	0	0	0
14/09/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,630.0000	3,660.0000	0.826	0	0	0
14/09/2009	€ / R 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,480.0000	1,510.0000	2.027	0	0	0
14/09/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,380.0000	3,410.0000	0.888	0	0	0
14/09/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,630.0000	2,660.0000	1.141	0	0	0
14/09/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,670.0000	1,640.0000	(1.796)	0	0	0
14/09/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,420.0000	3,390.0000	(0.877)	0	0	0
14/09/2009	€ / R 2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,720.0000	1,690.0000	(1.744)	0	0	0
14/09/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,520.0000	3,490.0000	(0.852)	0	0	0
14/09/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,330.0000	3,360.0000	0.901	0	0	0
14/09/2009	€ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,720.0000	3,690.0000	(0.806)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,480.0000	4,510.0000	0.670	0	0	0
14/09/2009	€ / R 2009/09/14	10.55	Call	Currency Future	334.0000	360.0000	7.784	0	0	0
14/09/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,320.0000	1,290.0000	(2.273)	0	0	0
14/09/2009	€ / R 2009/09/14	7.90	Call	Currency Future	2,980.0000	3,010.0000	1.007	0	0	0
14/09/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,370.0000	8,340.0000	(0.358)	0	0	0
14/09/2009	€ / R 2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,420.0000	6,390.0000	(0.467)	0	0	0
14/09/2009	€ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,330.0000	1,360.0000	2.256	0	0	0
14/09/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,520.0000	4,490.0000	(0.664)	0	0	0
14/09/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,370.0000	6,340.0000	(0.471)	0	0	0
14/09/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,330.0000	2,360.0000	1.288	0	0	0
14/09/2009	€ / R 2009/09/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,220.0000	1,190.0000	(2.459)	0	0	0
14/09/2009	€ / R 2009/09/14	16.90	Put	Currency Future	6,020.0000	5,990.0000	(0.498)	0	0	0
14/09/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,420.0000	8,390.0000	(0.356)	0	0	0
14/09/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,370.0000	4,340.0000	(0.686)	0	0	0
14/09/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,420.0000	4,390.0000	(0.679)	0	0	0
14/09/2009	€ / R 2009/09/14	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	10.25	Call	Currency Future	630.0000	660.0000	4.762	0	0	0
14/09/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,970.0000	1,940.0000	(1.523)	0	0	0
14/09/2009	€ / R 2009/09/14	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/09/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,270.0000	1,240.0000	(2.362)	0	0	0
14/09/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,520.0000	7,490.0000	(0.399)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,470.0000	1,440.0000	(2.041)	0	0	0
14/09/2009	€ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,720.0000	2,690.0000	(1.103)	0	0	0
14/09/2009	€ / R 2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,520.0000	3,490.0000	(0.852)	0	0	0
14/09/2009	€ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,920.0000	1,890.0000	(1.563)	0	0	0
14/09/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,420.0000	3,390.0000	(0.877)	0	0	0
14/09/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,820.0000	1,790.0000	(1.648)	0	0	0
14/09/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	8.30	Call	Currency Future	2,580.0000	2,610.0000	1.163	0	0	0
14/09/2009	€ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,580.0000	1,610.0000	1.899	0	0	0
14/09/2009	€ / R 2009/09/14	12.90	Put	Currency Future	2,020.0000	1,990.0000	(1.485)	0	0	0
14/09/2009	€ / R 2009/09/14	10.30	Call	Currency Future	580.0000	610.0000	5.172	0	0	0
14/09/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.95	Put	Currency Future	3,070.0000	3,040.0000	(0.977)	0	0	0
14/09/2009	€ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.90	Put	Currency Future	3,020.0000	2,990.0000	(0.993)	0	0	0
14/09/2009	€ / R 2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,920.0000	2,890.0000	(1.027)	0	0	0
14/09/2009	€ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	7.30	Call	Currency Future	3,580.0000	3,610.0000	0.838	0	0	0
14/09/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,770.0000	2,740.0000	(1.083)	0	0	0
14/09/2009	€ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.00	Put	Currency Future	3,120.0000	3,090.0000	(0.962)	0	0	0
14/09/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,320.0000	3,290.0000	(0.904)	0	0	0
14/09/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,970.0000	3,940.0000	(0.756)	0	0	0
14/09/2009	€ / R 2009/09/14	14.10	Put	Currency Future	3,220.0000	3,190.0000	(0.932)	0	0	0
14/09/2009	€ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,870.0000	2,840.0000	(1.045)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/09/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,220.0000	2,190.0000	(1.351)	0	0	0
14/09/2009	€ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14			Currency Future	11.0566	11.0853	0.260	11.0900	11.0900	30,990
14/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,912.0000	2,940.0000	0.962	0	0	0
14/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,795.0000	6,767.0000	(0.412)	0	0	0
14/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,805.0000	3,776.0000	(0.762)	0	0	0
14/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	12,744
14/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,063.0000	3,034.0000	(0.947)	0	0	0
14/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,292.0000	1,319.0000	2.090	0	0	0
14/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,401.0000	4,372.0000	(0.659)	0	0	0
14/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
14/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,845.0000	6,817.0000	(0.409)	0	0	0
14/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,808.0000	3,837.0000	0.762	0	0	0
14/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	421.0000	405.0000	(3.800)	0	0	0
14/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	23.0000	23.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
14/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,394.0000	8,365.0000	(0.345)	0	0	0
14/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	704.0000	682.0000	(3.125)	0	0	0
14/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	885.0000	910.0000	2.825	0	0	0
14/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,251.0000	1,222.0000	(2.318)	0	0	0
14/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,187.0000	2,156.0000	(1.417)	0	0	0
14/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,396.0000	6,367.0000	(0.453)	0	0	0
14/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,428.0000	2,398.0000	(1.236)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,812.0000	2,841.0000	1.031	0	0	0
14/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,557.0000	3,528.0000	(0.815)	0	0	0
14/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,260.0000	3,288.0000	0.859	0	0	0
14/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
14/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,331.0000	2,301.0000	(1.287)	0	0	0
14/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,844.0000	8,815.0000	(0.328)	0	0	0
14/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,858.0000	3,887.0000	0.752	0	0	0
14/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,794.0000	8,765.0000	(0.330)	0	0	0
14/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	107.0000	107.0000	-	0	0	13,679
14/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,867.0000	2,837.0000	(1.046)	0	0	0
14/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,269.0000	2,297.0000	1.234	0	0	0
14/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,432.0000	1,402.0000	(2.095)	0	0	0
14/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	367.0000	381.0000	3.815	0	0	0
14/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,818.0000	2,788.0000	(1.065)	0	0	0
14/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,380.0000	2,349.0000	(1.303)	0	0	0
14/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,014.0000	2,985.0000	(0.962)	0	0	0
14/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,750.0000	4,721.0000	(0.611)	0	0	0
14/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	968.0000	993.0000	2.583	0	0	0
14/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	347.0000	361.0000	4.035	0	0	0
14/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,755.0000	3,726.0000	(0.772)	0	0	0
14/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,049.0000	5,020.0000	(0.574)	0	0	0
14/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,926.0000	1,953.0000	1.402	0	0	0
14/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	17.0000	17.0000	-	0	0	0

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14/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	390.0000	375.0000	(3.846)	0	0	0
14/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,283.0000	2,253.0000	(1.314)	0	0	0
14/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,574.0000	2,544.0000	(1.166)	0	0	0
14/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	248.0000	257.0000	3.629	0	0	0
14/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	360.0000	346.0000	(3.889)	0	0	0
14/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,235.0000	2,204.0000	(1.387)	0	0	0
14/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,091.0000	2,060.0000	(1.483)	0	0	0
14/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,380.0000	2,349.0000	(1.303)	0	0	0
14/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,614.0000	2,642.0000	1.071	0	0	0
14/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,961.0000	2,990.0000	0.979	0	0	0
14/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,296.0000	6,267.0000	(0.461)	0	0	0
14/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,779.0000	1,806.0000	1.518	0	0	0
14/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
14/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	242.0000	232.0000	(4.132)	0	0	0
14/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	806.0000	830.0000	2.978	0	0	0
14/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	592.0000	572.0000	(3.378)	0	0	0
14/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	328.0000	341.0000	3.963	0	0	0
14/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,948.0000	1,917.0000	(1.591)	0	0	0
14/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
14/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,220.0000	2,247.0000	1.216	0	0	0
14/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,609.0000	3,637.0000	0.776	0	0	0
14/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,302.0000	4,273.0000	(0.674)	0	0	0
14/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	556.0000	537.0000	(3.417)	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
14/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
14/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
14/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	499.0000	517.0000	3.607	0	0	0
14/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,478.0000	1,448.0000	(2.030)	0	0	0
14/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,632.0000	1,659.0000	1.654	0	0	0
14/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,696.0000	6,667.0000	(0.433)	0	0	0
14/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
14/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,713.0000	2,741.0000	1.032	0	0	0
14/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	262.0000	272.0000	3.817	0	0	0
14/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
14/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	89.0000	84.0000	(5.618)	0	0	0
14/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	487.0000	469.0000	(3.696)	0	0	0
14/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,769.0000	2,739.0000	(1.083)	0	0	0
14/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,900.0000	1,869.0000	(1.632)	0	0	0
14/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,210.0000	3,238.0000	0.872	0	0	0
14/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,045.0000	8,016.0000	(0.360)	0	0	0
14/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,010.0000	1,036.0000	2.574	0	0	0
14/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	845.0000	869.0000	2.840	0	0	0
14/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	293.0000	304.0000	3.754	0	0	0
14/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
14/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,244.0000	1,271.0000	2.170	0	0	0
14/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,694.0000	8,665.0000	(0.334)	0	0	0
14/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,283.0000	2,253.0000	(1.314)	0	0	0
14/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,999.0000	4,970.0000	(0.580)	0	0	0
14/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,709.0000	3,737.0000	0.755	0	0	0
14/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,862.0000	2,890.0000	0.978	0	0	0
14/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,769.0000	2,739.0000	(1.083)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	470.0000	488.0000	3.830	0	0	0
14/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,763.0000	2,791.0000	1.013	0	0	0
14/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,867.0000	2,837.0000	(1.046)	0	0	0
14/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
14/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,389.0000	1,415.0000	1.872	0	0	0
14/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	264.0000	252.0000	(4.545)	0	0	0
14/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,525.0000	2,495.0000	(1.188)	0	0	0
14/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,046.0000	6,018.0000	(0.463)	0	0	0
14/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,546.0000	6,517.0000	(0.443)	0	0	0
14/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,003.0000	3,975.0000	(0.699)	0	0	0
14/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,730.0000	1,757.0000	1.561	0	0	0
14/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
14/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,758.0000	3,787.0000	0.772	0	0	0
14/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,091.0000	2,060.0000	(1.483)	0	0	0
14/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	88.0000	88.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
14/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,331.0000	2,301.0000	(1.287)	0	0	0
14/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,700.0000	4,671.0000	(0.617)	0	0	0
14/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	277.0000	288.0000	3.971	0	0	0
14/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
14/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	179.0000	184.0000	2.793	0	0	0
14/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	203.0000	194.0000	(4.433)	0	0	0
14/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,799.0000	4,770.0000	(0.604)	0	0	0
14/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,524.0000	1,494.0000	(1.969)	0	0	0
14/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,908.0000	3,937.0000	0.742	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,525.0000	2,495.0000	(1.188)	0	0	0
14/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,958.0000	3,987.0000	0.733	0	0	0
14/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	99.0000	94.0000	(5.051)	0	0	0
14/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	80
14/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,014.0000	2,985.0000	(0.962)	0	0	0
14/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,656.0000	3,627.0000	(0.793)	0	0	0
14/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
14/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,544.0000	8,515.0000	(0.339)	0	0	0
14/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,113.0000	3,083.0000	(0.964)	0	0	0
14/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,206.0000	1,178.0000	(2.322)	0	0	0
14/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	521.0000	502.0000	(3.647)	0	0	0
14/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,368.0000	2,395.0000	1.140	0	0	0
14/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	138.0000	140.0000	1.449	0	0	0
14/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,495.0000	7,466.0000	(0.387)	0	0	0
14/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,671.0000	2,641.0000	(1.123)	0	0	0
14/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	211.0000	217.0000	2.844	0	0	0
14/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,196.0000	6,167.0000	(0.468)	0	0	0
14/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,260.0000	3,231.0000	(0.890)	0	0	0
14/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,011.0000	3,039.0000	0.930	0	0	0
14/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,360.0000	3,388.0000	0.833	0	0	0
14/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,997.0000	5,968.0000	(0.484)	0	0	0
14/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,025.0000	2,051.0000	1.284	0	0	0
14/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,194.0000	8,166.0000	(0.342)	0	0	0
14/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,252.0000	4,223.0000	(0.682)	0	0	0
14/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,044.0000	2,013.0000	(1.517)	0	0	0
14/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,650.0000	4,621.0000	(0.624)	0	0	0
14/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,535.0000	1,561.0000	1.694	0	0	0
14/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	822.0000	798.0000	(2.920)	0	0	0
14/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
14/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,437.0000	1,464.0000	1.879	0	0	0
14/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
14/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,139.0000	2,108.0000	(1.449)	0	0	0
14/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,600.0000	4,571.0000	(0.630)	0	0	0
14/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,195.0000	7,166.0000	(0.403)	0	0	0
14/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,805.0000	1,775.0000	(1.662)	0	0	0
14/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,501.0000	4,472.0000	(0.644)	0	0	0
14/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,622.0000	2,592.0000	(1.144)	0	0	0
14/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,854.0000	3,826.0000	(0.727)	0	0	0
14/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	310.0000	322.0000	3.871	0	0	0
14/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,622.0000	2,592.0000	(1.144)	0	0	0
14/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,758.0000	1,727.0000	(1.763)	0	0	0
14/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,074.0000	1,047.0000	(2.514)	0	0	0
14/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,954.0000	3,925.0000	(0.733)	0	0	0
14/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
14/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,053.0000	1,080.0000	2.564	0	0	0
14/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,849.0000	4,820.0000	(0.598)	0	0	0
14/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,916.0000	2,886.0000	(1.029)	0	0	0
14/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,409.0000	3,438.0000	0.851	0	0	0
14/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,202.0000	4,173.0000	(0.690)	0	0	0
14/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	102.0000	102.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	131.0000	133.0000	1.527	0	0	0
14/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
14/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	199.0000	205.0000	3.015	0	0	0
14/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	286.0000	274.0000	(4.196)	0	0	0
14/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,103.0000	4,074.0000	(0.707)	0	0	0
14/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
14/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,139.0000	2,108.0000	(1.449)	0	0	0
14/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,417.0000	2,445.0000	1.158	0	0	0
14/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
14/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
14/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,211.0000	3,182.0000	(0.903)	0	0	0
14/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	560.0000	579.0000	3.393	0	0	0
14/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,697.0000	5,668.0000	(0.509)	0	0	0
14/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,574.0000	2,544.0000	(1.166)	0	0	0
14/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,244.0000	8,216.0000	(0.340)	0	0	0
14/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,294.0000	8,266.0000	(0.338)	0	0	0
14/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	666.0000	644.0000	(3.303)	0	0	0
14/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	443.0000	459.0000	3.612	0	0	0
14/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	23.0000	23.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	529.0000	548.0000	3.592	0	0	0
14/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	222.0000	230.0000	3.604	0	0	0
14/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
14/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,096.0000	6,067.0000	(0.476)	0	0	0
14/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
14/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,196.0000	1,223.0000	2.258	0	0	0

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14/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	222.0000	212.0000	(4.505)	0	0	0
14/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,664.0000	1,633.0000	(1.863)	0	0	0
14/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	124.0000	126.0000	1.613	0	0	0
14/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	743.0000	720.0000	(3.096)	0	0	0
14/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,101.0000	1,127.0000	2.361	0	0	0
14/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,094.0000	8,066.0000	(0.346)	0	0	0
14/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
14/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,828.0000	1,855.0000	1.477	0	0	0
14/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,570.0000	1,540.0000	(1.911)	0	0	0
14/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,162.0000	1,134.0000	(2.410)	0	0	0
14/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
14/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,152.0000	4,124.0000	(0.674)	0	0	0
14/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	628.0000	608.0000	(3.185)	0	0	0
14/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,965.0000	2,935.0000	(1.012)	0	0	0
14/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,295.0000	1,267.0000	(2.162)	0	0	0
14/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,031.0000	1,005.0000	(2.522)	0	0	0
14/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	391.0000	406.0000	3.836	0	0	0
14/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	454.0000	437.0000	(3.744)	0	0	0
14/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,720.0000	2,690.0000	(1.103)	0	0	0
14/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,251.0000	1,222.0000	(2.318)	0	0	0
14/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,711.0000	1,680.0000	(1.812)	0	0	0
14/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,477.0000	2,446.0000	(1.252)	0	0	0
14/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	334.0000	321.0000	(3.892)	0	0	0
14/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
14/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	118.0000	119.0000	0.847	0	0	0
14/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,144.0000	8,116.0000	(0.344)	0	0	0
14/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,818.0000	2,788.0000	(1.065)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
14/09/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
14/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,310.0000	3,338.0000	0.846	0	0	0
14/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	170.0000	174.0000	2.353	0	0	0
14/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	235.0000	243.0000	3.404	0	0	0
14/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,996.0000	1,965.0000	(1.553)	0	0	0
14/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,146.0000	6,117.0000	(0.472)	0	0	0
14/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	926.0000	951.0000	2.700	0	0	0
14/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/09/2009	€ / R 2009/12/14	19.05	Put	Currency Future	0.0000	7,966.0000	100.000	0	0	0
14/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,118.0000	1,090.0000	(2.504)	0	0	0
14/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0
14/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	863.0000	839.0000	(2.781)	0	0	0
14/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	946.0000	920.0000	(2.748)	0	0	0
14/09/2009	€ / R 2009/12/14	7.05	Call	Currency Future	0.0000	4,036.0000	100.000	0	0	0
14/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,045.0000	7,016.0000	(0.412)	0	0	0
14/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,617.0000	1,587.0000	(1.855)	0	0	0
14/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,073.0000	2,100.0000	1.302	0	0	0
14/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,162.0000	3,132.0000	(0.949)	0	0	0
14/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	107.0000	107.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,246.0000	6,217.0000	(0.464)	0	0	0
14/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,341.0000	1,367.0000	1.939	0	0	0
14/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
14/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	113.0000	113.0000	-	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
14/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,547.0000	5,518.0000	(0.523)	0	0	0
14/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,318.0000	2,346.0000	1.208	0	0	0
14/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,171.0000	2,198.0000	1.244	0	0	0
14/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,053.0000	4,024.0000	(0.716)	0	0	0
14/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	97.0000	97.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,949.0000	4,920.0000	(0.586)	0	0	0
14/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,432.0000	1,402.0000	(2.095)	0	0	0
14/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	88.0000	88.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,061.0000	3,089.0000	0.915	0	0	0
14/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	904.0000	879.0000	(2.765)	0	0	0
14/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	625.0000	646.0000	3.360	0	0	0
14/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,341.0000	1,312.0000	(2.163)	0	0	0
14/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
14/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,459.0000	3,488.0000	0.838	0	0	0
14/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,160.0000	3,189.0000	0.918	0	0	0
14/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	168.0000	160.0000	(4.762)	0	0	0
14/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	189.0000	194.0000	2.646	0	0	0
14/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,975.0000	2,002.0000	1.367	0	0	0
14/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,659.0000	3,687.0000	0.765	0	0	0
14/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
14/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	782.0000	759.0000	(2.941)	0	0	0
14/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,681.0000	1,708.0000	1.606	0	0	0
14/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	768.0000	791.0000	2.995	0	0	0
14/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	111.0000	106.0000	(4.505)	0	0	0
14/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,664.0000	2,692.0000	1.051	0	0	0
14/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	988.0000	962.0000	(2.632)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
14/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,594.0000	8,565.0000	(0.337)	0	0	0
14/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,044.0000	2,013.0000	(1.517)	0	0	0
14/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
14/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,877.0000	1,904.0000	1.438	0	0	0
14/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,853.0000	1,822.0000	(1.673)	0	0	0
14/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
14/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
14/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,596.0000	6,567.0000	(0.440)	0	0	0
14/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,900.0000	1,869.0000	(1.632)	0	0	0
14/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,644.0000	8,615.0000	(0.335)	0	0	0
14/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
14/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	592.0000	612.0000	3.378	0	0	0
14/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,607.0000	3,578.0000	(0.804)	0	0	0
14/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,664.0000	1,633.0000	(1.863)	0	0	0
14/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,446.0000	6,417.0000	(0.450)	0	0	0
14/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	416.0000	432.0000	3.846	0	0	0
14/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,646.0000	6,617.0000	(0.436)	0	0	0
14/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
14/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,706.0000	3,677.0000	(0.783)	0	0	0
14/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,386.0000	1,357.0000	(2.092)	0	0	0
14/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
14/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	310.0000	297.0000	(4.194)	0	0	0
14/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	124.0000	118.0000	(4.839)	0	0	0
14/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	731.0000	753.0000	3.010	0	0	0
14/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,351.0000	4,322.0000	(0.667)	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
14/09/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,617.0000	1,587.0000	(1.855)	0	0	0
14/09/2009	€ / R	2009/12/14	14.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	10.65	Put	Currency Future	185.0000	177.0000	(4.324)	0	0	0
14/09/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,346.0000	6,317.0000	(0.457)	0	0	0
14/09/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,745.0000	6,717.0000	(0.415)	0	0	0
14/09/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,744.0000	8,715.0000	(0.332)	0	0	0
14/09/2009	€ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,344.0000	8,315.0000	(0.348)	0	0	0
14/09/2009	€ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	19.50	Put	Currency Future	8,444.0000	8,415.0000	(0.343)	0	0	0
14/09/2009	€ / R	2009/12/14	15.50	Put	Currency Future	4,451.0000	4,422.0000	(0.652)	0	0	0
14/09/2009	€ / R	2009/12/14	14.50	Put	Currency Future	3,458.0000	3,429.0000	(0.839)	0	0	0
14/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,459.0000	3,488.0000	0.838	0	0	0
14/09/2009	€ / R	2009/12/14	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,486.0000	1,513.0000	1.817	0	0	0
14/09/2009	€ / R	2009/12/14	9.60	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
14/09/2009	€ / R	2009/12/14	15.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,550.0000	4,521.0000	(0.637)	0	0	0
14/09/2009	€ / R	2009/12/14	9.50	Call	Currency Future	1,583.0000	1,610.0000	1.706	0	0	0
14/09/2009	€ / R	2009/12/14	9.50	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/09/2009	€ / R	2009/12/14	10.50	Call	Currency Future	694.0000	716.0000	3.170	0	0	0
14/09/2009	€ / R	2009/12/14	10.50	Put	Currency Future	138.0000	131.0000	(5.072)	0	0	0
14/09/2009	€ / R	2009/12/14	14.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/09/2009	€ / R	2009/12/14	8.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	€ / R	2009/12/14	15.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,565.0000	2,593.0000	1.092	0	0	0
14/09/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,559.0000	3,587.0000	0.787	0	0	0
14/09/2009	€ / R	2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,466.0000	2,494.0000	1.135	0	0	0
14/09/2009	€ / R	2010/03/15			Currency Future	11.2383	11.2662	0.248	11.3200	11.3200	2,378
14/09/2009	€ / R	2010/03/15	18.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	11.60	Call	Currency Future	425.0000	433.0000	1.882	0	0	0
14/09/2009	€ / R	2010/03/15	10.45	Call	Currency Future	987.0000	1,002.0000	1.520	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,351.0000	3,378.0000	0.806	0	0	0
14/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
14/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,820.0000	2,787.0000	(1.170)	0	0	0
14/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
14/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	786.0000	767.0000	(2.417)	0	0	0
14/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,816.0000	8,788.0000	(0.318)	0	0	0
14/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,299.0000	1,319.0000	1.540	0	0	0
14/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,875.0000	3,840.0000	(0.903)	0	0	0
14/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
14/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,028.0000	2,054.0000	1.282	0	0	0
14/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,317.0000	8,289.0000	(0.337)	0	0	0
14/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,369.0000	2,394.0000	1.055	0	0	0
14/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,025.0000	5,997.0000	(0.465)	0	0	0
14/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,517.0000	8,489.0000	(0.329)	0	0	0
14/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,778.0000	3,743.0000	(0.926)	0	0	0
14/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
14/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,323.0000	6,296.0000	(0.427)	0	0	0
14/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	683.0000	665.0000	(2.635)	0	0	0
14/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,822.0000	6,794.0000	(0.410)	0	0	0
14/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,773.0000	2,740.0000	(1.190)	0	0	0
14/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	446.0000	431.0000	(3.363)	0	0	0
14/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,995.0000	4,022.0000	0.676	0	0	0
14/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,523.0000	6,495.0000	(0.429)	0	0	0
14/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,746.0000	4,715.0000	(0.653)	0	0	0
14/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,039.0000	5,010.0000	(0.576)	0	0	0
14/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	135.0000	131.0000	(2.963)	0	0	0
14/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	440.0000	449.0000	2.045	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	553.0000	538.0000	(2.712)	0	0	0
14/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,698.0000	4,667.0000	(0.660)	0	0	0
14/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
14/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,358.0000	4,325.0000	(0.757)	0	0	0
14/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	751.0000	732.0000	(2.530)	0	0	0
14/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,224.0000	6,196.0000	(0.450)	0	0	0
14/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,204.0000	3,230.0000	0.811	0	0	0
14/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,914.0000	2,881.0000	(1.132)	0	0	0
14/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
14/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,007.0000	3,033.0000	0.865	0	0	0
14/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,310.0000	4,277.0000	(0.766)	0	0	0
14/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
14/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,222.0000	2,248.0000	1.170	0	0	0
14/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,844.0000	4,813.0000	(0.640)	0	0	0
14/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	0
14/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	617.0000	600.0000	(2.755)	0	0	0
14/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,446.0000	2,415.0000	(1.267)	0	0	0
14/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	471.0000	481.0000	2.123	0	0	0
14/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,840.0000	1,865.0000	1.359	0	0	0
14/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
14/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	111.0000	103.0000	(7.207)	0	0	0
14/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,972.0000	3,938.0000	(0.856)	0	0	0
14/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	396.0000	382.0000	(3.535)	0	0	0
14/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,871.0000	6,843.0000	(0.408)	0	0	0
14/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,262.0000	4,228.0000	(0.798)	0	0	0
14/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,343.0000	3,309.0000	(1.017)	0	0	0
14/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	585.0000	569.0000	(2.735)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,729.0000	3,695.0000	(0.912)	0	0	0
14/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	634.0000	647.0000	2.050	0	0	0
14/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,302.0000	3,328.0000	0.787	0	0	0
14/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,354.0000	2,323.0000	(1.317)	0	0	0
14/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	488.0000	498.0000	2.049	0	0	0
14/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	523.0000	535.0000	2.294	0	0	0
14/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,430.0000	1,452.0000	1.538	0	0	0
14/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	859.0000	838.0000	(2.445)	0	0	0
14/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
14/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	711.0000	725.0000	1.969	0	0	0
14/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,214.0000	1,232.0000	1.483	0	0	0
14/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,320.0000	2,345.0000	1.078	0	0	0
14/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,866.0000	8,838.0000	(0.316)	0	0	0
14/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	198.0000	186.0000	(6.061)	0	0	0
14/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	542.0000	554.0000	2.214	0	0	0
14/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	328.0000	314.0000	(4.268)	0	0	0
14/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,125.0000	2,151.0000	1.224	0	0	0
14/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	896.0000	875.0000	(2.344)	0	0	0
14/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	143.0000	139.0000	(2.797)	0	0	0
14/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	767.0000	781.0000	1.825	0	0	0
14/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,106.0000	3,131.0000	0.805	0	0	0
14/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,386.0000	1,407.0000	1.515	0	0	0
14/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	384.0000	391.0000	1.823	0	0	0
14/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	371.0000	378.0000	1.887	0	0	0
14/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	649.0000	632.0000	(2.619)	0	0	0
14/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,519.0000	1,542.0000	1.514	0	0	0
14/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,899.0000	1,869.0000	(1.580)	0	0	0
14/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	933.0000	911.0000	(2.358)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	126.0000	116.0000	(7.937)	0	0	0
14/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	685.0000	698.0000	1.898	0	0	0
14/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,467.0000	2,492.0000	1.013	0	0	0
14/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	586.0000	599.0000	2.218	0	0	0
14/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,716.0000	8,688.0000	(0.321)	0	0	0
14/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	98.0000	91.0000	(7.143)	0	0	0
14/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	202.0000	202.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	498.0000	483.0000	(3.012)	0	0	0
14/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
14/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
14/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,450.0000	3,476.0000	0.754	0	0	0
14/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
14/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,722.0000	6,694.0000	(0.417)	0	0	0
14/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,343.0000	1,363.0000	1.489	0	0	0
14/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,070.0000	4,035.0000	(0.860)	0	0	0
14/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	397.0000	404.0000	1.763	0	0	0
14/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,173.0000	2,199.0000	1.197	0	0	0
14/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,009.0000	2,975.0000	(1.130)	0	0	0
14/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,104.0000	3,070.0000	(1.095)	0	0	0
14/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	505.0000	516.0000	2.178	0	0	0
14/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,810.0000	2,836.0000	0.925	0	0	0
14/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,764.0000	1,735.0000	(1.644)	0	0	0
14/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	97.0000	92.0000	(5.155)	0	0	0
14/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
14/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,172.0000	2,142.0000	(1.381)	0	0	0
14/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	232.0000	219.0000	(5.603)	0	0	0
14/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	397.0000	404.0000	1.763	0	0	0
14/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,093.0000	1,110.0000	1.555	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
14/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,126.0000	2,096.0000	(1.411)	0	0	0
14/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,080.0000	2,050.0000	(1.442)	0	0	0
14/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,572.0000	6,545.0000	(0.411)	0	0	0
14/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,726.0000	2,693.0000	(1.211)	0	0	0
14/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
14/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,679.0000	2,646.0000	(1.232)	0	0	0
14/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	164.0000	162.0000	(1.220)	0	0	0
14/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
14/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,019.0000	7,991.0000	(0.349)	0	0	0
14/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,566.0000	8,538.0000	(0.327)	0	0	0
14/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
14/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	142.0000	131.0000	(7.746)	0	0	0
14/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	920.0000	935.0000	1.630	0	0	0
14/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	717.0000	698.0000	(2.650)	0	0	0
14/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,075.0000	6,047.0000	(0.461)	0	0	0
14/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,854.0000	1,824.0000	(1.618)	0	0	0
14/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
14/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,942.0000	4,911.0000	(0.627)	0	0	0
14/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,681.0000	3,646.0000	(0.951)	0	0	0
14/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,697.0000	3,724.0000	0.730	0	0	0
14/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	455.0000	465.0000	2.198	0	0	0
14/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,796.0000	3,823.0000	0.711	0	0	0
14/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	316.0000	320.0000	1.266	0	0	0
14/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	192.0000	190.0000	(1.042)	0	0	0
14/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
14/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	287.0000	290.0000	1.045	0	0	0
14/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	102.0000	97.0000	(4.902)	0	0	0
14/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
14/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,747.0000	1,771.0000	1.374	0	0	0
14/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,118.0000	4,083.0000	(0.850)	0	0	0
14/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	373.0000	359.0000	(3.753)	0	0	0
14/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,056.0000	3,023.0000	(1.080)	0	0	0
14/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,249.0000	1,224.0000	(2.002)	0	0	0
14/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,809.0000	1,780.0000	(1.603)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
14/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,218.0000	8,190.0000	(0.341)	0	0	0
14/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
14/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,501.0000	1,474.0000	(1.799)	0	0	0
14/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,127.0000	1,103.0000	(2.130)	0	0	0
14/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	92.0000	85.0000	(7.609)	0	0	0
14/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	525.0000	510.0000	(2.857)	0	0	0
14/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
14/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,886.0000	1,912.0000	1.379	0	0	0
14/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	859.0000	838.0000	(2.445)	0	0	0
14/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,217.0000	2,187.0000	(1.353)	0	0	0
14/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	240.0000	240.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	111.0000	106.0000	(4.505)	0	0	0
14/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	564.0000	576.0000	2.128	0	0	0
14/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	350.0000	336.0000	(4.000)	0	0	0
14/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,130.0000	1,147.0000	1.504	0	0	0
14/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
14/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
14/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
14/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	133.0000	123.0000	(7.519)	0	0	0
14/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	739.0000	752.0000	1.759	0	0	0
14/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,021.0000	1,037.0000	1.567	0	0	0
14/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	155.0000	144.0000	(7.097)	0	0	0
14/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
14/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,588.0000	1,560.0000	(1.763)	0	0	0
14/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,600.0000	4,569.0000	(0.674)	0	0	0
14/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,056.0000	3,082.0000	0.851	0	0	0
14/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,124.0000	6,096.0000	(0.457)	0	0	0
14/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,401.0000	3,427.0000	0.764	0	0	0
14/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,860.0000	2,885.0000	0.874	0	0	0
14/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
14/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,400.0000	2,369.0000	(1.292)	0	0	0
14/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,118.0000	8,090.0000	(0.345)	0	0	0
14/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,846.0000	3,873.0000	0.702	0	0	0
14/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	215.0000	202.0000	(6.047)	0	0	0
14/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,632.0000	3,598.0000	(0.936)	0	0	0
14/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,076.0000	2,102.0000	1.252	0	0	0
14/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,208.0000	1,183.0000	(2.070)	0	0	0
14/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,649.0000	4,618.0000	(0.667)	0	0	0
14/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	971.0000	949.0000	(2.266)	0	0	0
14/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
14/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,069.0000	8,040.0000	(0.359)	0	0	0
14/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	953.0000	968.0000	1.574	0	0	0
14/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
14/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,418.0000	2,443.0000	1.034	0	0	0
14/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
14/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
14/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,172.0000	1,189.0000	1.451	0	0	0
14/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,475.0000	1,497.0000	1.492	0	0	0
14/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,895.0000	3,922.0000	0.693	0	0	0
14/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,747.0000	3,774.0000	0.721	0	0	0
14/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,021.0000	3,986.0000	(0.870)	0	0	0
14/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	86.0000	80.0000	(6.977)	0	0	0
14/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
14/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	359.0000	365.0000	1.671	0	0	0
14/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	226.0000	226.0000	-	0	0	13,636
14/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,893.0000	4,862.0000	(0.634)	0	0	0
14/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
14/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	183.0000	171.0000	(6.557)	0	0	0
14/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,909.0000	2,934.0000	0.859	0	0	0
14/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,761.0000	2,787.0000	0.942	0	0	0
14/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,253.0000	3,279.0000	0.799	0	0	0
14/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,309.0000	2,277.0000	(1.386)	0	0	0
14/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
14/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
14/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,155.0000	3,180.0000	0.792	0	0	0
14/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,945.0000	3,972.0000	0.684	0	0	0
14/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,793.0000	1,818.0000	1.394	0	0	0
14/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
14/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,271.0000	2,297.0000	1.145	0	0	0
14/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,712.0000	2,737.0000	0.922	0	0	0
14/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,980.0000	2,006.0000	1.313	0	0	0
14/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
14/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,048.0000	1,025.0000	(2.195)	0	0	0
14/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,035.0000	2,004.0000	(1.523)	0	0	0
14/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,795.0000	4,764.0000	(0.647)	0	0	0
14/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
14/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,958.0000	2,984.0000	0.879	0	0	0
14/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	659.0000	672.0000	1.973	0	0	13,636
14/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,961.0000	2,928.0000	(1.114)	0	0	0
14/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	147.0000	143.0000	(2.721)	0	0	0
14/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,923.0000	3,889.0000	(0.867)	0	0	0
14/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
14/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,168.0000	8,140.0000	(0.343)	0	0	0
14/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	421.0000	406.0000	(3.563)	0	0	0
14/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
14/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,174.0000	6,146.0000	(0.454)	0	0	0
14/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	173.0000	171.0000	(1.156)	0	0	0
14/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	278.0000	281.0000	1.079	0	0	0
14/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	471.0000	457.0000	(2.972)	0	0	0
14/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,290.0000	1,265.0000	(1.938)	0	0	0
14/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,214.0000	4,180.0000	(0.807)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,933.0000	1,959.0000	1.345	0	0	0
14/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	610.0000	623.0000	2.131	0	0	0
14/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
14/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	296.0000	299.0000	1.014	0	0	0
14/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
14/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,057.0000	1,073.0000	1.514	0	0	0
14/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	348.0000	353.0000	1.437	0	0	0
14/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	177.0000	175.0000	(1.130)	0	0	0
14/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,826.0000	3,792.0000	(0.889)	0	0	0
14/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
14/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,867.0000	2,834.0000	(1.151)	0	0	0
14/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,256.0000	1,275.0000	1.513	0	0	0
14/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
14/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
14/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,166.0000	4,132.0000	(0.816)	0	0	0
14/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,990.0000	4,960.0000	(0.601)	0	0	0
14/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
14/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,199.0000	3,166.0000	(1.032)	0	0	0
14/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,989.0000	1,959.0000	(1.508)	0	0	0
14/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	104.0000	97.0000	(6.731)	0	0	0
14/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
14/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,455.0000	4,423.0000	(0.718)	0	0	0
14/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,944.0000	1,914.0000	(1.543)	0	0	0
14/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,263.0000	2,232.0000	(1.370)	0	0	0
14/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	306.0000	309.0000	0.980	0	0	0
14/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
14/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
14/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	169.0000	157.0000	(7.101)	0	0	0
14/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	182.0000	180.0000	(1.099)	0	0	0
14/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,417.0000	8,389.0000	(0.333)	0	0	0
14/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,473.0000	6,445.0000	(0.433)	0	0	0
14/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	262.0000	264.0000	0.763	0	0	0

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14/09/2009	€ / R	2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	13.35	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
14/09/2009	€ / R	2010/03/15	11.90	Put	Currency Future	1,009.0000	987.0000	(2.180)	0	0	0
14/09/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,539.0000	2,507.0000	(1.260)	0	0	0
14/09/2009	€ / R	2010/03/15	12.35	Put	Currency Future	1,374.0000	1,348.0000	(1.892)	0	0	0
14/09/2009	€ / R	2010/03/15	12.00	Put	Currency Future	1,088.0000	1,064.0000	(2.206)	0	0	0
14/09/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,423.0000	6,395.0000	(0.436)	0	0	0
14/09/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,401.0000	3,427.0000	0.764	0	0	0
14/09/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,467.0000	8,439.0000	(0.331)	0	0	0
14/09/2009	€ / R	2010/03/15	12.10	Put	Currency Future	1,167.0000	1,143.0000	(2.057)	0	0	0
14/09/2009	€ / R	2010/03/15	13.65	Call	Currency Future	127.0000	123.0000	(3.150)	0	0	0
14/09/2009	€ / R	2010/03/15	7.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/09/2009	€ / R	2010/03/15	12.00	Call	Currency Future	326.0000	330.0000	1.227	0	0	0
14/09/2009	€ / R	2010/03/15	17.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	17.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	11.95	Call	Currency Future	337.0000	341.0000	1.187	0	0	0
14/09/2009	€ / R	2010/03/15	11.65	Call	Currency Future	411.0000	419.0000	1.946	0	0	0
14/09/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,622.0000	6,594.0000	(0.423)	0	0	0
14/09/2009	€ / R	2010/03/15	20.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,772.0000	6,744.0000	(0.413)	0	0	0
14/09/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,268.0000	8,240.0000	(0.339)	0	0	0
14/09/2009	€ / R	2010/03/15	18.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,274.0000	6,246.0000	(0.446)	0	0	0
14/09/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,766.0000	8,738.0000	(0.319)	0	0	0
14/09/2009	€ / R	2010/03/15	17.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	19.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,672.0000	6,644.0000	(0.420)	0	0	0
14/09/2009	€ / R	2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,666.0000	8,638.0000	(0.323)	0	0	0
14/09/2009	€ / R	2010/03/15	11.65	Put	Currency Future	822.0000	802.0000	(2.433)	0	0	0
14/09/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,616.0000	8,588.0000	(0.325)	0	0	0
14/09/2009	€ / R	2010/03/15	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	€ / R	2010/03/15	9.65	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
14/09/2009	€ / R	2010/03/15	10.65	Call	Currency Future	856.0000	871.0000	1.752	0	0	0
14/09/2009	€ / R	2010/03/15	9.60	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	268.0000	254.0000	(5.224)	0	0	0
14/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	888.0000	902.0000	1.577	0	0	0
14/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,655.0000	1,679.0000	1.450	0	0	0
14/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	249.0000	236.0000	(5.221)	0	0	0
14/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
14/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,701.0000	1,725.0000	1.411	0	0	0
14/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,614.0000	2,639.0000	0.956	0	0	0
14/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
14/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,663.0000	2,688.0000	0.939	0	0	0
14/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,598.0000	3,625.0000	0.750	0	0	0
14/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	0
14/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,648.0000	3,674.0000	0.713	0	0	0
14/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,493.0000	2,461.0000	(1.284)	0	0	0
14/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
14/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,406.0000	4,374.0000	(0.726)	0	0	0
14/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,373.0000	6,345.0000	(0.439)	0	0	0
14/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,367.0000	8,339.0000	(0.335)	0	0	0
14/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,610.0000	1,633.0000	1.429	0	0	0
14/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,676.0000	1,647.0000	(1.730)	0	0	0
14/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,549.0000	3,575.0000	0.733	0	0	0
14/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,565.0000	2,590.0000	0.975	0	0	0
14/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
14/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	287.0000	274.0000	(4.530)	0	0	0
14/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	214.0000	213.0000	(0.467)	0	0	0
14/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	124.0000	119.0000	(4.032)	0	0	0
14/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,585.0000	2,553.0000	(1.238)	0	0	0
14/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	826.0000	840.0000	1.695	0	0	0
14/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
14/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
14/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,503.0000	4,471.0000	(0.711)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,536.0000	3,502.0000	(0.962)	0	0	0
14/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	208.0000	207.0000	(0.481)	0	0	0
14/09/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,516.0000	2,541.0000	0.994	0	0	0
14/09/2009	€ / R	2010/03/15	7.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/09/2009	€ / R	2010/03/15	8.75	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/09/2009	€ / R	2010/03/15	9.75	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
14/09/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,564.0000	1,587.0000	1.471	0	0	0
14/09/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,499.0000	3,526.0000	0.772	0	0	0
14/09/2009	€ / R	2010/03/15	10.75	Call	Currency Future	796.0000	810.0000	1.759	0	0	0
14/09/2009	€ / R	2010/03/15	10.75	Put	Currency Future	307.0000	294.0000	(4.235)	0	0	0
14/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,720.0000	1,691.0000	(1.686)	0	0	0
14/09/2009	€ / R	2010/03/15	13.75	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
14/09/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,632.0000	2,600.0000	(1.216)	0	0	0
14/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
14/09/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,584.0000	3,550.0000	(0.949)	0	0	0
14/09/2009	€ / R	2010/03/15	15.75	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
14/09/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,552.0000	4,520.0000	(0.703)	0	0	0
14/09/2009	€ / R	2010/06/14			Currency Future	11.4209	11.4481	0.238	0.0000	0.0000	200
14/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	526.0000	503.0000	(4.373)	0	0	0
14/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
14/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
14/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	612.0000	587.0000	(4.085)	0	0	0
14/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
14/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	701.0000	676.0000	(3.566)	0	0	0
14/09/2009	AL13	2009/11/05			Index Future	249.7760	249.7620	(0.006)	0.0000	0.0000	10
14/09/2009	ALBI	2009/11/05			Index Future	302.2320	301.8050	(0.141)	301.4600	301.4600	772
14/09/2009	ALBI	2010/02/04			Index Future	307.7600	307.3230	(0.142)	0.0000	0.0000	0
14/09/2009	CRD1	2009/11/05			Index Future	128.6700	128.6180	(0.040)	0.0000	0.0000	2
14/09/2009	CRD1	2010/02/04			Index Future	131.0230	130.9700	(0.040)	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
14/09/2009	GOVI	2009/11/05			jGovi	303.9200	303.4945	(0.140)	0.0000	0.0000	543
14/09/2009	GOVI	2010/02/04			jGovi	309.4790	309.0440	(0.141)	0.0000	0.0000	0
14/09/2009	ILBI	2009/11/05			Index Future	355.9530	362.6800	1.890	0.0000	0.0000	3
14/09/2009	J153	2010/08/31			jSwap	7.2940	7.2811	(0.177)	0.0000	0.0000	0
14/09/2009	J157	2015/09/15			jSwap	8.3650	8.4170	0.622	0.0000	0.0000	0
14/09/2009	J186	2026/12/21			jSwap	7.9320	8.0170	1.072	0.0000	0.0000	0
14/09/2009	J201	2014/12/22			jSwap	8.2190	8.2600	0.499	0.0000	0.0000	0
14/09/2009	J203	2017/09/15			jSwap	8.4370	8.4980	0.723	0.0000	0.0000	0
14/09/2009	J204	2018/12/21			jSwap	8.3810	8.4370	0.668	0.0000	0.0000	0
14/09/2009	J207	2020/01/15			jSwap	8.3690	8.4250	0.669	0.0000	0.0000	0
14/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
14/09/2009	JFRA	2009/11/05			jFra	6.8310	6.8390	0.117	0.0000	0.0000	0
14/09/2009	JFRA	2010/02/04			jFra	6.8250	6.8330	0.117	0.0000	0.0000	0
14/09/2009	JFRA	2010/05/06			jFra	6.9130	6.8990	(0.203)	0.0000	0.0000	0
14/09/2009	JFRA	2010/08/05			jFra	7.2200	7.2340	0.194	0.0000	0.0000	0
14/09/2009	JFRA	2010/11/04			jFra	7.4500	7.4370	(0.174)	0.0000	0.0000	0
14/09/2009	JN02	2009/11/05			jNote	7.3950	7.3980	0.041	0.0000	0.0000	0
14/09/2009	JN02	2010/02/04			jNote	7.6020	7.6050	0.039	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
14/09/2009	JN05	2009/11/05			jNote	8.1970	8.2400	0.525	0.0000	0.0000	0
14/09/2009	JN05	2010/02/04			jNote	8.3130	8.3630	0.601	0.0000	0.0000	0
14/09/2009	JN10	2009/11/05			jNote	8.3250	8.3830	0.697	0.0000	0.0000	0
14/09/2009	JN10	2010/02/04			jNote	8.3700	8.4290	0.705	0.0000	0.0000	0
14/09/2009	JROD	2009/09/30			jRod	6.9880	6.9810	(0.100)	0.0000	0.0000	0
14/09/2009	JROD	2009/10/30			jRod	6.9430	6.9240	(0.274)	0.0000	0.0000	0
14/09/2009	JROD	2009/11/30			jRod	7.0190	6.9770	(0.598)	0.0000	0.0000	0
14/09/2009	JROD	2009/12/31			jRod	7.1040	7.0710	(0.465)	0.0000	0.0000	0
14/09/2009	OTH1	2009/11/05			Index Future	292.9170	292.4790	(0.150)	0.0000	0.0000	3
14/09/2009	OTH1	2010/02/04			Index Future	298.2740	297.8270	(0.150)	0.0000	0.0000	0
14/09/2009	R153	2009/11/05			Bond Future	7.3360	7.3150	(0.286)	0.0000	0.0000	0
14/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	675.0000	658.0000	(2.519)	0	0	0
14/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
14/09/2009	R155	2009/11/05			Bond Future	7.3300	7.3550	0.341	0.0000	0.0000	0
14/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	897.0000	854.0000	(4.794)	0	0	0
14/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	158.0000	159.0000	0.633	0	0	0
14/09/2009	R157	2009/11/05			Bond Future	8.0780	8.1080	0.371	8.1100	8.1100	8,950
14/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,454.0000	3,561.0000	3.098	0	0	0
14/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	345.0000	292.0000	(15.362)	0	0	0
14/09/2009	R157	2010/02/04			Bond Future	8.1450	8.1770	0.393	0.0000	0.0000	0
14/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,327.0000	1,248.0000	(5.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,351.0000	3,434.0000	2.477	0	0	0
14/09/2009	R157	2010/05/06			Bond Future	8.1900	8.2240	0.415	0.0000	0.0000	0
14/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,911.0000	1,961.0000	2.616	0	0	0
14/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,405.0000	3,290.0000	(3.377)	0	0	0
14/09/2009	R157	2010/08/05			Bond Future	8.2010	8.2380	0.451	0.0000	0.0000	0
14/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,914.0000	1,963.0000	2.560	0	0	0
14/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,431.0000	4,309.0000	(2.753)	0	0	0
14/09/2009	R186	2009/11/05			Bond Future	8.6390	8.6690	0.347	0.0000	0.0000	11,394
14/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,193.0000	1,217.0000	2.012	0	0	5,000
14/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,277.0000	12,551.0000	2.232	0	0	0
14/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	248.0000	198.0000	(20.161)	0	0	240
14/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,697.0000	4,424.0000	(5.812)	0	0	0
14/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	97.0000	73.0000	(24.742)	0	0	5,000
14/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,172.0000	2,932.0000	(7.566)	0	0	0
14/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,077.0000	2,135.0000	2.792	0	0	240
14/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,599.0000	9,847.0000	2.584	0	0	0
14/09/2009	R186	2010/02/04			Bond Future	8.6800	8.7110	0.357	0.0000	0.0000	0
14/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	6,820.0000	6,975.0000	2.273	0	0	0
14/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,487.0000	2,339.0000	(5.951)	0	0	0
14/09/2009	R186	2010/05/06			Bond Future	8.7120	8.7440	0.367	0.0000	0.0000	0
14/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,707.0000	6,489.0000	(3.250)	0	0	0
14/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	3,966.0000	4,058.0000	2.320	0	0	0
14/09/2009	R186	2010/08/05			Bond Future	8.7290	8.7630	0.390	0.0000	0.0000	0
14/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,627.0000	8,390.0000	(2.747)	0	0	0
14/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,786.0000	3,875.0000	2.351	0	0	0
14/09/2009	R201	2009/11/05			Bond Future	8.1420	8.1720	0.368	0.0000	0.0000	2
14/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	211.0000	176.0000	(16.588)	0	0	0
14/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	2,938.0000	3,029.0000	3.097	0	0	0

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14/09/2009	R201	2010/02/04			Bond Future	8.1990	8.2310	0.390	0.0000	0.0000	0
14/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	632.0000	587.0000	(7.120)	0	0	0
14/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,476.0000	3,558.0000	2.359	0	0	0
14/09/2009	R201	2010/05/06			Bond Future	8.2390	8.2740	0.425	0.0000	0.0000	0
14/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,555.0000	2,465.0000	(3.523)	0	0	0
14/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,564.0000	1,608.0000	2.813	0	0	0
14/09/2009	R201	2010/08/05			Bond Future	8.2460	8.2840	0.461	0.0000	0.0000	0
14/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,138.0000	1,171.0000	2.900	0	0	0
14/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,840.0000	3,735.0000	(2.734)	0	0	0
14/09/2009	R203	2009/11/05			Bond Future	8.5530	8.5830	0.351	0.0000	0.0000	1,570
14/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,250.0000	6,388.0000	2.208	0	0	0
14/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	154.0000	125.0000	(18.831)	0	0	0
14/09/2009	R203	2010/02/04			Bond Future	8.6150	8.6460	0.360	0.0000	0.0000	0
14/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,687.0000	1,598.0000	(5.276)	0	0	0
14/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	3,970.0000	4,049.0000	1.990	0	0	0
14/09/2009	R203	2010/05/06			Bond Future	8.6600	8.6930	0.381	0.0000	0.0000	0
14/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,479.0000	2,529.0000	2.017	0	0	0
14/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,254.0000	4,129.0000	(2.938)	0	0	0
14/09/2009	R203	2010/08/05			Bond Future	8.6810	8.7160	0.403	0.0000	0.0000	0
14/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,626.0000	2,675.0000	1.866	0	0	0
14/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,498.0000	5,367.0000	(2.383)	0	0	0
14/09/2009	R204	2009/11/05			Bond Future	8.5670	8.6080	0.479	8.5800	8.5800	2,696
14/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	160.0000	124.0000	(22.500)	0	0	0
14/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	6,957.0000	7,171.0000	3.076	0	0	0
14/09/2009	R204	2010/02/04			Bond Future	8.6200	8.6620	0.487	0.0000	0.0000	0
14/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,389.0000	4,518.0000	2.939	0	0	0
14/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,843.0000	1,721.0000	(6.620)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	R204	2010/05/06			Bond Future	8.6620	8.7060	0.508	0.0000	0.0000	0
14/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,676.0000	4,501.0000	(3.743)	0	0	0
14/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,731.0000	2,812.0000	2.966	0	0	0
14/09/2009	R204	2010/08/05			Bond Future	8.6840	8.7300	0.530	0.0000	0.0000	0
14/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,564.0000	2,642.0000	3.042	0	0	0
14/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,727.0000	5,542.0000	(3.230)	0	0	0
14/09/2009	R206	2009/11/05			Bond Future	8.1780	8.2080	0.367	0.0000	0.0000	1,121
14/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,525.0000	2,600.0000	2.970	0	0	0
14/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	164.0000	136.0000	(17.073)	0	0	0
14/09/2009	R206	2010/02/04			Bond Future	8.2450	8.2780	0.400	0.0000	0.0000	0
14/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	2,970.0000	3,040.0000	2.357	0	0	0
14/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	511.0000	473.0000	(7.436)	0	0	0
14/09/2009	R206	2010/05/06			Bond Future	8.3000	8.3350	0.422	0.0000	0.0000	0
14/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,455.0000	2,377.0000	(3.177)	0	0	0
14/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,085.0000	1,115.0000	2.765	0	0	0
14/09/2009	R206	2010/08/05			Bond Future	8.3170	8.3550	0.457	0.0000	0.0000	0
14/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	958.0000	987.0000	3.027	0	0	0
14/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,906.0000	2,825.0000	(2.787)	0	0	0
14/09/2009	R207	2009/11/05			Bond Future	8.7160	8.7460	0.344	0.0000	0.0000	600
14/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	104.0000	82.0000	(21.154)	0	0	0
14/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,111.0000	8,275.0000	2.022	0	0	0
14/09/2009	R207	2010/02/04			Bond Future	8.7690	8.8000	0.354	0.0000	0.0000	0
14/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	4,940.0000	5,035.0000	1.923	0	0	0
14/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,694.0000	1,600.0000	(5.549)	0	0	0
14/09/2009	R207	2010/05/06			Bond Future	8.8140	8.8460	0.363	0.0000	0.0000	0
14/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,201.0000	5,058.0000	(2.749)	0	0	0
14/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,634.0000	2,683.0000	1.860	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	R207	2010/08/05			Bond Future	8.8410	8.8750	0.385	0.0000	0.0000	0
14/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,465.0000	2,515.0000	2.028	0	0	0
14/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,242.0000	6,092.0000	(2.403)	0	0	0
14/09/2009	R208	2009/11/05			Bond Future	8.7250	8.7550	0.344	0.0000	0.0000	5,125
14/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,739.0000	6,904.0000	2.448	0	0	0
14/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	136.0000	108.0000	(20.588)	0	0	0
14/09/2009	R208	2010/02/04			Bond Future	8.7750	8.8060	0.353	0.0000	0.0000	0
14/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,784.0000	3,872.0000	2.326	0	0	0
14/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,016.0000	1,907.0000	(5.407)	0	0	0
14/09/2009	R208	2010/05/06			Bond Future	8.8150	8.8470	0.363	0.0000	0.0000	0
14/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,317.0000	2,369.0000	2.244	0	0	0
14/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,979.0000	4,832.0000	(2.952)	0	0	0
14/09/2009	R208	2010/08/05			Bond Future	8.8370	8.8710	0.385	0.0000	0.0000	0
14/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,396.0000	6,239.0000	(2.455)	0	0	0
14/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,436.0000	2,488.0000	2.135	0	0	0
14/09/2009	R209	2009/11/05			Bond Future	8.1660	8.1960	0.367	0.0000	0.0000	3,051
14/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	276.0000	274.0000	(0.725)	0	0	0
14/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	6,750.0000	6,948.0000	2.933	0	0	0
14/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	7,214.0000	6,945.0000	(3.729)	0	0	0
14/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	58.0000	43.0000	(25.862)	0	0	5,000
14/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	403.0000	333.0000	(17.370)	0	0	0
14/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	11,714.0000	11,966.0000	2.151	0	0	0
14/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,105.0000	9,337.0000	2.548	0	0	0
14/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,387.0000	12,117.0000	(2.180)	0	0	0
14/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	2,970
14/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	166.0000	130.0000	(21.687)	0	0	0
14/09/2009	R209	2010/02/04			Bond Future	8.1870	8.2180	0.379	0.0000	0.0000	0
14/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,380.0000	1,279.0000	(7.319)	0	0	2,500
14/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	246.0000	250.0000	1.626	0	0	0
14/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	7,902.0000	8,076.0000	2.202	0	0	0

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14/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	14,068.0000	13,796.0000	(1.933)	0	0	0
14/09/2009	R209	2010/05/06			Bond Future	8.2000	8.2310	0.378	0.0000	0.0000	0
14/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,364.0000	3,442.0000	2.319	0	0	0
14/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,956.0000	5,759.0000	(3.308)	0	0	0
14/09/2009	R209	2010/08/05			Bond Future	8.2010	8.2330	0.390	0.0000	0.0000	0
14/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,997.0000	7,787.0000	(2.626)	0	0	0
14/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,364.0000	3,437.0000	2.170	0	0	0
14/09/2009	TRT1	2009/11/05			Index Future	300.0850	299.6670	(0.139)	0.0000	0.0000	100
14/09/2009	TRT1	2010/02/04			Index Future	305.5730	305.1460	(0.140)	0.0000	0.0000	0
14/09/2009	ZAAD	2009/09/14			Currency Future	6.4463	6.4250	(0.330)	6.4400	6.4200	0
14/09/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,004.0000	8,025.0000	0.262	0	0	0
14/09/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,896.0000	3,875.0000	(0.539)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,696.0000	3,675.0000	(0.568)	0	0	0
14/09/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,304.0000	3,325.0000	0.636	0	0	0
14/09/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,396.0000	1,375.0000	(1.504)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	504.0000	525.0000	4.167	0	0	0
14/09/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	255.0000	275.0000	7.843	0	0	0
14/09/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	18.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	346.0000	325.0000	(6.069)	0	0	0
14/09/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

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14/09/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	150.0000	125.0000	(16.667)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,696.0000	1,675.0000	(1.238)	0	0	0
14/09/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,804.0000	4,825.0000	0.437	0	0	0
14/09/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	255.0000	275.0000	7.843	0	0	0
14/09/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	454.0000	475.0000	4.626	0	0	0
14/09/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	296.0000	275.0000	(7.095)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,054.0000	1,075.0000	1.992	0	0	0
14/09/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	247.0000	225.0000	(8.907)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	704.0000	725.0000	2.983	0	0	0
14/09/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	404.0000	425.0000	5.198	0	0	0
14/09/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	113.0000	125.0000	10.619	0	0	0
14/09/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,004.0000	6,025.0000	0.350	0	0	0
14/09/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,896.0000	1,875.0000	(1.108)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,054.0000	2,075.0000	1.022	0	0	0
14/09/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	654.0000	675.0000	3.211	0	0	0
14/09/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	804.0000	825.0000	2.612	0	0	0
14/09/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	554.0000	575.0000	3.791	0	0	0
14/09/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	247.0000	225.0000	(8.907)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	206.0000	225.0000	9.223	0	0	0
14/09/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,004.0000	4,025.0000	0.524	0	0	0
14/09/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,104.0000	8,125.0000	0.259	0	0	0
14/09/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,304.0000	2,325.0000	0.911	0	0	0
14/09/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,904.0000	5,925.0000	0.356	0	0	0

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14/09/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	654.0000	675.0000	3.211	0	0	0
14/09/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	954.0000	975.0000	2.201	0	0	0
14/09/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	496.0000	475.0000	(4.234)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
14/09/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	854.0000	875.0000	2.459	0	0	0
14/09/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	454.0000	475.0000	4.626	0	0	0
14/09/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	39.0000	25.0000	(35.897)	0	0	0
14/09/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,904.0000	7,925.0000	0.266	0	0	0
14/09/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,054.0000	4,075.0000	0.518	0	0	0
14/09/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,304.0000	6,325.0000	0.333	0	0	0
14/09/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	446.0000	425.0000	(4.709)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	66.0000	25.0000	(62.121)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	35.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,104.0000	4,125.0000	0.512	0	0	0
14/09/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,396.0000	4,375.0000	(0.478)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,846.0000	3,825.0000	(0.546)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	904.0000	925.0000	2.323	0	0	0

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14/09/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	596.0000	575.0000	(3.523)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	754.0000	775.0000	2.785	0	0	0
14/09/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	496.0000	475.0000	(4.234)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,896.0000	2,875.0000	(0.725)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	604.0000	625.0000	3.477	0	0	0
14/09/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	546.0000	525.0000	(3.846)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	39.0000	25.0000	(35.897)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	150.0000	125.0000	(16.667)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	2,004.0000	2,025.0000	1.048	0	0	0
14/09/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	158.0000	175.0000	10.759	0	0	0
14/09/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	896.0000	875.0000	(2.344)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,946.0000	1,925.0000	(1.079)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,604.0000	1,625.0000	1.309	0	0	0
14/09/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,846.0000	2,825.0000	(0.738)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,004.0000	1,025.0000	2.092	0	0	0
14/09/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,146.0000	4,125.0000	(0.507)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	696.0000	675.0000	(3.017)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,846.0000	1,825.0000	(1.138)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.15	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
14/09/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	346.0000	325.0000	(6.069)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,104.0000	1,125.0000	1.902	0	0	0
14/09/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,146.0000	3,125.0000	(0.668)	0	0	0
14/09/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	946.0000	925.0000	(2.220)	0	0	0
14/09/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,104.0000	3,125.0000	0.677	0	0	0
14/09/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	354.0000	375.0000	5.932	0	0	0
14/09/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	954.0000	975.0000	2.201	0	0	0
14/09/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	35.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	198.0000	175.0000	(11.616)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,646.0000	3,625.0000	(0.576)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,854.0000	1,875.0000	1.133	0	0	0
14/09/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,104.0000	2,125.0000	0.998	0	0	0
14/09/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,054.0000	8,075.0000	0.261	0	0	0
14/09/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	504.0000	525.0000	4.167	0	0	0
14/09/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	854.0000	875.0000	2.459	0	0	0
14/09/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	19.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,854.0000	3,875.0000	0.545	0	0	0
14/09/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,946.0000	3,925.0000	(0.532)	0	0	0
14/09/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	846.0000	825.0000	(2.482)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	604.0000	625.0000	3.477	0	0	0
14/09/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	754.0000	775.0000	2.785	0	0	0
14/09/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,446.0000	4,425.0000	(0.472)	0	0	0
14/09/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	9.55	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
14/09/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	704.0000	725.0000	2.983	0	0	0
14/09/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,854.0000	5,875.0000	0.359	0	0	0
14/09/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,946.0000	5,925.0000	(0.353)	0	0	0
14/09/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,004.0000	4,025.0000	0.524	0	0	0
14/09/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,604.0000	4,625.0000	0.456	0	0	0
14/09/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	304.0000	325.0000	6.908	0	0	0
14/09/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,046.0000	3,025.0000	(0.689)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,004.0000	6,025.0000	0.350	0	0	0
14/09/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,904.0000	3,925.0000	0.538	0	0	0
14/09/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	646.0000	625.0000	(3.251)	0	0	0
14/09/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,046.0000	4,025.0000	(0.519)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,004.0000	8,025.0000	0.262	0	0	0
14/09/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,804.0000	1,825.0000	1.164	0	0	0
14/09/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,896.0000	5,875.0000	(0.356)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,946.0000	2,925.0000	(0.713)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,104.0000	6,125.0000	0.344	0	0	0
14/09/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,954.0000	5,975.0000	0.353	0	0	0
14/09/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,204.0000	4,225.0000	0.500	0	0	0
14/09/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	354.0000	375.0000	5.932	0	0	0
14/09/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,146.0000	2,125.0000	(0.979)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,204.0000	2,225.0000	0.953	0	0	0
14/09/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,954.0000	7,975.0000	0.264	0	0	0
14/09/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,446.0000	1,425.0000	(1.452)	0	0	0
14/09/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,146.0000	1,125.0000	(1.832)	0	0	0
14/09/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,304.0000	4,325.0000	0.488	0	0	0
14/09/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,196.0000	4,175.0000	(0.500)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,954.0000	1,975.0000	1.075	0	0	0
14/09/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,854.0000	7,875.0000	0.267	0	0	0
14/09/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	996.0000	975.0000	(2.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,204.0000	8,225.0000	0.256	0	0	0
14/09/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,304.0000	8,325.0000	0.253	0	0	0
14/09/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,096.0000	4,075.0000	(0.513)	0	0	0
14/09/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,696.0000	5,675.0000	(0.369)	0	0	0
14/09/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,954.0000	3,975.0000	0.531	0	0	0
14/09/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,054.0000	6,075.0000	0.347	0	0	0
14/09/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,204.0000	6,225.0000	0.338	0	0	0
14/09/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,904.0000	1,925.0000	1.103	0	0	0
14/09/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,696.0000	2,675.0000	(0.779)	0	0	0
14/09/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,096.0000	3,075.0000	(0.678)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,554.0000	4,575.0000	0.461	0	0	0
14/09/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,196.0000	1,175.0000	(1.756)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	796.0000	775.0000	(2.638)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	206.0000	225.0000	9.223	0	0	0
14/09/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,054.0000	3,075.0000	0.688	0	0	0
14/09/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,796.0000	3,775.0000	(0.553)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	396.0000	375.0000	(5.303)	0	0	0
14/09/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	113.0000	125.0000	10.619	0	0	0
14/09/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,554.0000	1,575.0000	1.351	0	0	0
14/09/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,046.0000	2,025.0000	(1.026)	0	0	0
14/09/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.65	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
14/09/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,096.0000	1,075.0000	(1.916)	0	0	0
14/09/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,796.0000	2,775.0000	(0.751)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,096.0000	2,075.0000	(1.002)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	158.0000	175.0000	10.759	0	0	0
14/09/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,046.0000	1,025.0000	(2.008)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	9.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,796.0000	1,775.0000	(1.169)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	66.0000	25.0000	(62.121)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	105.0000	75.0000	(28.571)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,646.0000	1,625.0000	(1.276)	0	0	0
14/09/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	19.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,646.0000	2,625.0000	(0.794)	0	0	0
14/09/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,154.0000	6,175.0000	0.341	0	0	0
14/09/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,154.0000	4,175.0000	0.506	0	0	0
14/09/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	1,996.0000	1,975.0000	(1.052)	0	0	0
14/09/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,154.0000	8,175.0000	0.258	0	0	0
14/09/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,154.0000	2,175.0000	0.975	0	0	0
14/09/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	3,996.0000	3,975.0000	(0.526)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	2,996.0000	2,975.0000	(0.701)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,354.0000	2,375.0000	0.892	0	0	0
14/09/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,354.0000	4,375.0000	0.482	0	0	0
14/09/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,746.0000	3,725.0000	(0.561)	0	0	0
14/09/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,354.0000	6,375.0000	0.331	0	0	0

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14/09/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,354.0000	8,375.0000	0.251	0	0	0
14/09/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,746.0000	2,725.0000	(0.765)	0	0	0
14/09/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,746.0000	1,725.0000	(1.203)	0	0	0
14/09/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,254.0000	8,275.0000	0.254	0	0	0
14/09/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,254.0000	6,275.0000	0.336	0	0	0
14/09/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,254.0000	4,275.0000	0.494	0	0	0
14/09/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	746.0000	725.0000	(2.815)	0	0	0
14/09/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,254.0000	2,275.0000	0.932	0	0	0
14/09/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14			Currency Future	6.5053	6.4734	(0.490)	6.5000	6.4900	3,990
14/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	626.0000	650.0000	3.834	0	0	0
14/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	98.0000	103.0000	5.102	0	0	0
14/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
14/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
14/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	382.0000	356.0000	(6.806)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	389.0000	408.0000	4.884	0	0	0
14/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	286.0000	262.0000	(8.392)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,755.0000	3,723.0000	(0.852)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,411.0000	1,379.0000	(2.268)	0	0	0
14/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
14/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,945.0000	7,977.0000	0.403	0	0	0
14/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,105.0000	4,073.0000	(0.780)	0	0	0

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14/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	417.0000	390.0000	(6.475)	0	0	0
14/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	801.0000	827.0000	3.246	0	0	0
14/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	571.0000	542.0000	(5.079)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	530.0000	502.0000	(5.283)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	143.0000	150.0000	4.895	0	0	0
14/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	144.0000	131.0000	(9.028)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	181.0000	189.0000	4.420	0	0	0
14/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	225.0000	240.0000	6.667	0	0	0
14/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	317.0000	292.0000	(7.886)	0	0	0
14/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	454.0000	426.0000	(6.167)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	286.0000	302.0000	5.594	0	0	0
14/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	626.0000	650.0000	3.834	0	0	0
14/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
14/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	231.0000	213.0000	(7.792)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,095.0000	6,127.0000	0.525	0	0	0
14/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	161.0000	168.0000	4.348	0	0	0
14/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	712.0000	737.0000	3.511	0	0	0
14/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,195.0000	6,227.0000	0.517	0	0	0
14/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	119.0000	108.0000	(9.244)	0	0	0
14/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,106.0000	2,074.0000	(1.519)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	112.0000	117.0000	4.464	0	0	0
14/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	491.0000	464.0000	(5.499)	0	0	0
14/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
14/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,755.0000	2,723.0000	(1.162)	0	0	0
14/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,608.0000	1,639.0000	1.928	0	0	0
14/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	712.0000	737.0000	3.511	0	0	0
14/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

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14/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	463.0000	485.0000	4.752	0	0	0
14/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,116.0000	1,084.0000	(2.867)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	612.0000	583.0000	(4.739)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	127.0000	133.0000	4.724	0	0	0
14/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,758.0000	1,726.0000	(1.820)	0	0	0
14/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	543.0000	566.0000	4.236	0	0	0
14/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	161.0000	168.0000	4.348	0	0	0
14/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,195.0000	8,227.0000	0.390	0	0	0
14/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,347.0000	3,378.0000	0.926	0	0	0
14/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	131.0000	119.0000	(9.160)	0	0	0
14/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,105.0000	3,073.0000	(1.031)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	349.0000	323.0000	(7.450)	0	0	0
14/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	846.0000	873.0000	3.191	0	0	0
14/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	353.0000	371.0000	5.099	0	0	0
14/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,655.0000	5,623.0000	(0.566)	0	0	0
14/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	108.0000	98.0000	(9.259)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	210.0000	194.0000	(7.619)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	174.0000	160.0000	(8.046)	0	0	0
14/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,945.0000	5,977.0000	0.538	0	0	0
14/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,805.0000	2,773.0000	(1.141)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	108.0000	98.0000	(9.259)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	255.0000	270.0000	5.882	0	0	0
14/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	503.0000	525.0000	4.374	0	0	0
14/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	143.0000	150.0000	4.895	0	0	0
14/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	255.0000	270.0000	5.882	0	0	0

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14/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	319.0000	336.0000	5.329	0	0	0
14/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	286.0000	262.0000	(8.392)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	786.0000	756.0000	(3.817)	0	0	0
14/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,097.0000	3,129.0000	1.033	0	0	0
14/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,196.0000	4,227.0000	0.739	0	0	0
14/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	503.0000	525.0000	4.374	0	0	0
14/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	210.0000	194.0000	(7.619)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	349.0000	323.0000	(7.450)	0	0	0
14/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,905.0000	2,873.0000	(1.102)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	317.0000	292.0000	(7.886)	0	0	0
14/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,201.0000	2,232.0000	1.408	0	0	0
14/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,854.0000	1,885.0000	1.672	0	0	0
14/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	258.0000	234.0000	(9.302)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,405.0000	4,373.0000	(0.726)	0	0	0
14/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	669.0000	694.0000	3.737	0	0	0
14/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,808.0000	1,776.0000	(1.770)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,164.0000	1,133.0000	(2.663)	0	0	0
14/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,845.0000	4,877.0000	0.660	0	0	0
14/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
14/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,595.0000	4,627.0000	0.696	0	0	0
14/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,995.0000	8,027.0000	0.400	0	0	0
14/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
14/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,045.0000	8,077.0000	0.398	0	0	0
14/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,055.0000	3,023.0000	(1.047)	0	0	0
14/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	417.0000	390.0000	(6.475)	0	0	0

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14/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	202.0000	211.0000	4.455	0	0	0
14/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	584.0000	608.0000	4.110	0	0	0
14/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,655.0000	2,624.0000	(1.168)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	425.0000	446.0000	4.941	0	0	0
14/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	112.0000	117.0000	4.464	0	0	0
14/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	202.0000	211.0000	4.455	0	0	0
14/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,995.0000	6,027.0000	0.534	0	0	0
14/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
14/09/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,155.0000	3,123.0000	(1.014)	0	0	0
14/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,046.0000	4,078.0000	0.791	0	0	0
14/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,946.0000	3,978.0000	0.811	0	0	0
14/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	831.0000	801.0000	(3.610)	0	0	0
14/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,345.0000	6,377.0000	0.504	0	0	0
14/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
14/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,055.0000	4,023.0000	(0.789)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,805.0000	3,773.0000	(0.841)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,155.0000	4,123.0000	(0.770)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	543.0000	566.0000	4.236	0	0	0
14/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	425.0000	446.0000	4.941	0	0	0
14/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	756.0000	782.0000	3.439	0	0	0
14/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,957.0000	1,925.0000	(1.635)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,067.0000	1,035.0000	(2.999)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,895.0000	5,927.0000	0.543	0	0	0
14/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,845.0000	7,877.0000	0.408	0	0	0
14/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,955.0000	3,923.0000	(0.809)	0	0	0
14/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,953.0000	1,984.0000	1.587	0	0	0
14/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,895.0000	7,927.0000	0.405	0	0	0
14/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
14/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	131.0000	119.0000	(9.160)	0	0	0
14/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,005.0000	3,973.0000	(0.799)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,846.0000	3,878.0000	0.832	0	0	0
14/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,559.0000	1,590.0000	1.988	0	0	0
14/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
14/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,057.0000	2,025.0000	(1.556)	0	0	0
14/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,905.0000	5,873.0000	(0.542)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,896.0000	3,928.0000	0.821	0	0	0
14/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,845.0000	5,877.0000	0.547	0	0	0
14/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,047.0000	3,079.0000	1.050	0	0	0
14/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	971.0000	940.0000	(3.193)	0	0	0
14/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,052.0000	2,083.0000	1.511	0	0	0
14/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,007.0000	1,975.0000	(1.594)	0	0	0
14/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,904.0000	1,935.0000	1.628	0	0	0
14/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,156.0000	2,124.0000	(1.484)	0	0	0
14/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,545.0000	4,577.0000	0.704	0	0	0
14/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

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14/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,005.0000	2,973.0000	(1.065)	0	0	0
14/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,045.0000	6,077.0000	0.529	0	0	0
14/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	463.0000	485.0000	4.752	0	0	0
14/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,996.0000	4,028.0000	0.801	0	0	0
14/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,295.0000	6,327.0000	0.508	0	0	0
14/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	119.0000	108.0000	(9.244)	0	0	0
14/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,296.0000	4,327.0000	0.722	0	0	0
14/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,018.0000	987.0000	(3.045)	0	0	0
14/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,295.0000	8,327.0000	0.386	0	0	0
14/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,003.0000	2,034.0000	1.548	0	0	0
14/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	353.0000	371.0000	5.099	0	0	0
14/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	181.0000	189.0000	4.420	0	0	0
14/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,151.0000	2,183.0000	1.488	0	0	0
14/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,955.0000	5,923.0000	(0.537)	0	0	0
14/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,655.0000	3,623.0000	(0.876)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	174.0000	160.0000	(8.046)	0	0	0
14/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	258.0000	234.0000	(9.302)	0	0	0
14/09/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	654.0000	625.0000	(4.434)	0	0	0
14/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0

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14/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
14/09/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,460.0000	1,428.0000	(2.192)	0	0	0
14/09/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,658.0000	1,626.0000	(1.930)	0	0	0
14/09/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	319.0000	336.0000	5.329	0	0	0
14/09/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,146.0000	4,178.0000	0.772	0	0	0
14/09/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,455.0000	4,423.0000	(0.718)	0	0	0
14/09/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,145.0000	6,177.0000	0.521	0	0	0
14/09/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,145.0000	8,177.0000	0.393	0	0	0
14/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	877.0000	847.0000	(3.421)	0	0	0
14/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
14/09/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,250.0000	2,282.0000	1.422	0	0	0
14/09/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,857.0000	1,825.0000	(1.723)	0	0	0
14/09/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	2,955.0000	2,923.0000	(1.083)	0	0	0
14/09/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,855.0000	3,823.0000	(0.830)	0	0	0
14/09/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,705.0000	2,673.0000	(1.183)	0	0	0
14/09/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,855.0000	2,823.0000	(1.121)	0	0	0
14/09/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,345.0000	8,377.0000	0.383	0	0	0
14/09/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,705.0000	3,673.0000	(0.864)	0	0	0
14/09/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,300.0000	2,331.0000	1.348	0	0	0
14/09/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,350.0000	2,381.0000	1.319	0	0	0
14/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,246.0000	4,277.0000	0.730	0	0	0

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14/09/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	697.0000	667.0000	(4.304)	0	0	0
14/09/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,346.0000	4,377.0000	0.713	0	0	0
14/09/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
14/09/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,708.0000	1,676.0000	(1.874)	0	0	0
14/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
14/09/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	741.0000	711.0000	(4.049)	0	0	0
14/09/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,399.0000	2,431.0000	1.334	0	0	0
14/09/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,396.0000	4,427.0000	0.705	0	0	0
14/09/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,245.0000	8,277.0000	0.388	0	0	0
14/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,245.0000	6,277.0000	0.512	0	0	0
14/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,395.0000	6,427.0000	0.500	0	0	0
14/09/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,395.0000	8,427.0000	0.381	0	0	0
14/09/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,609.0000	1,577.0000	(1.989)	0	0	0
14/09/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,605.0000	2,574.0000	(1.190)	0	0	0
14/09/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,907.0000	1,875.0000	(1.678)	0	0	0
14/09/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	924.0000	893.0000	(3.355)	0	0	0
14/09/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	3,905.0000	3,873.0000	(0.819)	0	0	0
14/09/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,102.0000	2,133.0000	1.475	0	0	0
14/09/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,605.0000	3,573.0000	(0.888)	0	0	0
14/09/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,095.0000	8,127.0000	0.395	0	0	0
14/09/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,096.0000	4,128.0000	0.781	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
14/09/2009	ZAAD	2010/03/15			Currency Future	6.5580	6.5261	(0.486)	0.0000	0.0000	8
14/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	208.0000	218.0000	4.808	0	0	0
14/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
14/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,163.0000	2,131.0000	(1.479)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	168.0000	176.0000	4.762	0	0	0
14/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	118.0000	123.0000	4.237	0	0	0
14/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	283.0000	269.0000	(4.947)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	393.0000	410.0000	4.326	0	0	0
14/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	466.0000	444.0000	(4.721)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,958.0000	3,926.0000	(0.808)	0	0	0
14/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,108.0000	3,077.0000	(0.997)	0	0	0
14/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,247.0000	4,278.0000	0.730	0	0	0
14/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,948.0000	3,979.0000	0.785	0	0	0
14/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	526.0000	502.0000	(4.563)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	626.0000	599.0000	(4.313)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	526.0000	502.0000	(4.563)	0	0	0
14/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	817.0000	786.0000	(3.794)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,093.0000	8,124.0000	0.383	0	0	0
14/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	150.0000	157.0000	4.667	0	0	0
14/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	361.0000	377.0000	4.432	0	0	0
14/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	386.0000	367.0000	(4.922)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,294.0000	6,325.0000	0.493	0	0	0
14/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	134.0000	140.0000	4.478	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,959.0000	2,927.0000	(1.081)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,108.0000	4,076.0000	(0.779)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,994.0000	2,023.0000	1.454	0	0	0
14/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,915.0000	1,883.0000	(1.671)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	466.0000	444.0000	(4.721)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	319.0000	303.0000	(5.016)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	494.0000	513.0000	3.846	0	0	0
14/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	303.0000	318.0000	4.950	0	0	0
14/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	662.0000	634.0000	(4.230)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,178.0000	1,146.0000	(2.716)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	253.0000	265.0000	4.743	0	0	0
14/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	944.0000	912.0000	(3.390)	0	0	0
14/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	319.0000	303.0000	(5.016)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	425.0000	443.0000	4.235	0	0	0
14/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	252.0000	239.0000	(5.159)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	104.0000	108.0000	3.846	0	0	0
14/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,043.0000	8,074.0000	0.385	0	0	0
14/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,129.0000	1,097.0000	(2.834)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,898.0000	1,926.0000	1.475	0	0	0
14/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,064.0000	2,032.0000	(1.550)	0	0	0
14/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	201.0000	190.0000	(5.473)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	361.0000	377.0000	4.432	0	0	0
14/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	278.0000	291.0000	4.676	0	0	0
14/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	301.0000	286.0000	(4.983)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	592.0000	566.0000	(4.392)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	988.0000	956.0000	(3.239)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,894.0000	5,926.0000	0.543	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,280.0000	2,309.0000	1.272	0	0	0
14/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	252.0000	239.0000	(5.159)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	36.0000	36.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,143.0000	8,174.0000	0.381	0	0	0
14/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	722.0000	744.0000	3.047	0	0	0
14/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	338.0000	322.0000	(4.734)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	168.0000	176.0000	4.762	0	0	0
14/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,848.0000	3,880.0000	0.832	0	0	0
14/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,392.0000	8,424.0000	0.381	0	0	0
14/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,943.0000	7,975.0000	0.403	0	0	0
14/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	496.0000	473.0000	(4.637)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	330.0000	346.0000	4.848	0	0	0
14/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,893.0000	7,925.0000	0.405	0	0	0
14/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,760.0000	2,728.0000	(1.159)	0	0	0
14/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,843.0000	7,875.0000	0.408	0	0	0
14/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	411.0000	392.0000	(4.623)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,058.0000	4,026.0000	(0.789)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,137.0000	2,166.0000	1.357	0	0	0
14/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	643.0000	664.0000	3.266	0	0	0
14/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	267.0000	254.0000	(4.869)	0	0	0
14/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,047.0000	4,079.0000	0.791	0	0	0
14/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,113.0000	2,081.0000	(1.514)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,343.0000	6,375.0000	0.504	0	0	0
14/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.70	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
14/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	208.0000	218.0000	4.808	0	0	0
14/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,844.0000	5,876.0000	0.548	0	0	0
14/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	530.0000	550.0000	3.774	0	0	0
14/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,059.0000	3,027.0000	(1.046)	0	0	0
14/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,097.0000	4,129.0000	0.781	0	0	0
14/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	188.0000	197.0000	4.787	0	0	0
14/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	283.0000	269.0000	(4.947)	0	0	0
14/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,946.0000	1,974.0000	1.439	0	0	0
14/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,342.0000	8,374.0000	0.384	0	0	0
14/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	238.0000	226.0000	(5.042)	0	0	0
14/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	558.0000	533.0000	(4.480)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,044.0000	6,076.0000	0.529	0	0	0
14/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,758.0000	3,726.0000	(0.852)	0	0	0
14/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	91.0000	94.0000	3.297	0	0	0
14/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,081.0000	1,049.0000	(2.960)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,094.0000	6,125.0000	0.509	0	0	0
14/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	230.0000	241.0000	4.783	0	0	0
14/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,293.0000	8,324.0000	0.374	0	0	0
14/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	699.0000	671.0000	(4.006)	0	0	0
14/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	494.0000	513.0000	3.846	0	0	0
14/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,909.0000	2,877.0000	(1.100)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,144.0000	6,175.0000	0.505	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	438.0000	417.0000	(4.795)	0	0	0
14/09/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,090.0000	2,119.0000	1.388	0	0	0
14/09/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
14/09/2009	ZAAD 2010/03/15	12.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	2.65	Call	Currency Future	3,908.0000	3,876.0000	(0.819)	0	0	0
14/09/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,147.0000	4,178.0000	0.748	0	0	0
14/09/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	988.0000	956.0000	(3.239)	0	0	0
14/09/2009	ZAAD 2010/03/15	10.45	Put	Currency Future	3,898.0000	3,930.0000	0.821	0	0	0
14/09/2009	ZAAD 2010/03/15	12.80	Put	Currency Future	6,244.0000	6,275.0000	0.496	0	0	0
14/09/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,158.0000	3,126.0000	(1.013)	0	0	0
14/09/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,393.0000	6,425.0000	0.501	0	0	0
14/09/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	1,964.0000	1,933.0000	(1.578)	0	0	0
14/09/2009	ZAAD 2010/03/15	14.80	Put	Currency Future	8,243.0000	8,274.0000	0.376	0	0	0
14/09/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/09/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,865.0000	1,833.0000	(1.716)	0	0	0
14/09/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	8.95	Put	Currency Future	2,424.0000	2,454.0000	1.238	0	0	0
14/09/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,859.0000	2,827.0000	(1.119)	0	0	0
14/09/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,396.0000	4,428.0000	0.728	0	0	0
14/09/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	225.0000	213.0000	(5.333)	0	0	0
14/09/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	213.0000	201.0000	(5.634)	0	0	0
14/09/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
14/09/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	900.0000	869.0000	(3.444)	0	0	0
14/09/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	605.0000	625.0000	3.306	0	0	0
14/09/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,184.0000	2,214.0000	1.374	0	0	0
14/09/2009	ZAAD 2010/03/15	14.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/09/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,158.0000	4,126.0000	(0.770)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	567.0000	587.0000	3.527	0	0	0
14/09/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	361.0000	344.0000	(4.709)	0	0	0
14/09/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,944.0000	5,976.0000	0.538	0	0	0
14/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	425.0000	443.0000	4.235	0	0	0
14/09/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,033.0000	1,001.0000	(3.098)	0	0	0
14/09/2009	ZAAD 2010/03/15	10.85	Put	Currency Future	4,296.0000	4,328.0000	0.745	0	0	0
14/09/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/09/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
14/09/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,014.0000	1,982.0000	(1.589)	0	0	0
14/09/2009	ZAAD 2010/03/15	4.85	Call	Currency Future	1,717.0000	1,685.0000	(1.864)	0	0	0
14/09/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	10.90	Put	Currency Future	4,346.0000	4,378.0000	0.736	0	0	0
14/09/2009	ZAAD 2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,767.0000	1,735.0000	(1.811)	0	0	0
14/09/2009	ZAAD 2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	8.90	Put	Currency Future	2,376.0000	2,405.0000	1.221	0	0	0
14/09/2009	ZAAD 2010/03/15	5.85	Call	Currency Future	776.0000	747.0000	(3.737)	0	0	0
14/09/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,008.0000	3,976.0000	(0.798)	0	0	0
14/09/2009	ZAAD 2010/03/15	2.90	Call	Currency Future	3,658.0000	3,626.0000	(0.875)	0	0	0
14/09/2009	ZAAD 2010/03/15	8.85	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
14/09/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,042.0000	2,071.0000	1.420	0	0	0
14/09/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	8.85	Put	Currency Future	2,328.0000	2,357.0000	1.246	0	0	0
14/09/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,009.0000	2,977.0000	(1.063)	0	0	0
14/09/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,660.0000	2,628.0000	(1.203)	0	0	0
14/09/2009	ZAAD 2010/03/15	5.85	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
14/09/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,997.0000	4,029.0000	0.801	0	0	0
14/09/2009	ZAAD 2010/03/15	10.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/09/2009	ZAAD 2010/03/15	3.85	Call	Currency Future	2,710.0000	2,678.0000	(1.181)	0	0	0
14/09/2009	ZAAD 2010/03/15	2.85	Call	Currency Future	3,708.0000	3,676.0000	(0.863)	0	0	0
14/09/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,993.0000	8,025.0000	0.400	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,858.0000	3,826.0000	(0.829)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
14/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,994.0000	6,026.0000	0.534	0	0	0
14/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	459.0000	478.0000	4.139	0	0	0
14/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,618.0000	1,587.0000	(1.916)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,668.0000	1,636.0000	(1.918)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	737.0000	708.0000	(3.935)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	79.0000	82.0000	3.797	0	0	0
14/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,194.0000	6,225.0000	0.500	0	0	0
14/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,809.0000	2,778.0000	(1.104)	0	0	0
14/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,193.0000	8,224.0000	0.378	0	0	0
14/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,197.0000	4,228.0000	0.739	0	0	0
14/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,232.0000	2,261.0000	1.299	0	0	0
14/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,610.0000	2,578.0000	(1.226)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,816.0000	1,784.0000	(1.762)	0	0	0
14/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
14/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	858.0000	827.0000	(3.613)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,608.0000	3,576.0000	(0.887)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,808.0000	3,776.0000	(0.840)	0	0	0
14/09/2009	ZAAD	2010/03/15	2.75	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
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Grand Total:										936,570
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