



# Derivatives High/Low Report

High/Low for 16/09/2009

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
16/09/2009	\$ / R 2009/12/14			Currency Future	7.5251	7.4580	(0.892)	7.5200	7.4400	322,045
16/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	50
16/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,075.0000	5,142.0000	1.320	0	0	0
16/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	260
16/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,626.0000	3,693.0000	1.848	0	0	0
16/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,518.0000	1,579.0000	4.018	0	0	0
16/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	468.0000	418.0000	(10.684)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,585.0000	2,650.0000	2.515	0	0	0
16/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	143.0000	160.0000	11.888	0	0	0
16/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,029.0000	3,096.0000	2.212	0	0	0
16/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	85.0000	73.0000	(14.118)	0	0	247
16/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,234.0000	1,293.0000	4.781	0	0	0
16/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
16/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,577.0000	3,643.0000	1.845	0	0	0
16/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,662.0000	1,723.0000	3.670	0	0	0
16/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	126.0000	108.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	11,185
16/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	872.0000	925.0000	6.078	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,438.0000	2,502.0000	2.625	0	0	0
16/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,776.0000	3,843.0000	1.774	0	0	0
16/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,225.0000	3,158.0000	(2.078)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,775.0000	4,842.0000	1.403	0	0	0
16/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	118.0000	101.0000	(14.407)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,536.0000	2,601.0000	2.563	0	0	0
16/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,375.0000	1,435.0000	4.364	0	0	0
16/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,775.0000	4,842.0000	1.403	0	0	0
16/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	273.0000	240.0000	(12.088)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,275.0000	3,208.0000	(2.046)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,475.0000	5,542.0000	1.224	0	0	0
16/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	743.0000	793.0000	6.729	0	0	0
16/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,325.0000	4,392.0000	1.549	0	0	0
16/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	298.0000	332.0000	11.409	0	0	0
16/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
16/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	960.0000	1,015.0000	5.729	0	0	0
16/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	319.0000	278.0000	(12.853)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,675.0000	8,742.0000	0.772	0	0	0
16/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	56.0000	64.0000	14.286	0	0	0
16/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
16/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	166.0000	144.0000	(13.253)	164	160	1,700
16/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,226.0000	2,159.0000	(3.010)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	580.0000	626.0000	7.931	0	0	0
16/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	244.0000	270.0000	10.656	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
16/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,425.0000	7,492.0000	0.902	0	0	0
16/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	41.0000	47.0000	14.634	0	0	0
16/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	904.0000	842.0000	(6.858)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,726.0000	3,793.0000	1.798	0	0	0
16/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,525.0000	8,592.0000	0.786	0	0	0
16/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,875.0000	2,808.0000	(2.330)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,423.0000	1,483.0000	4.216	0	0	0
16/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,340.0000	2,404.0000	2.735	0	0	0
16/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,825.0000	6,892.0000	0.982	0	0	0
16/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,325.0000	8,392.0000	0.805	0	0	0
16/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,096.0000	1,152.0000	5.109	0	0	0
16/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,291.0000	2,355.0000	2.794	0	0	0
16/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,825.0000	8,892.0000	0.759	0	0	0
16/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	731.0000	672.0000	(8.071)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,676.0000	3,743.0000	1.823	0	0	0
16/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	785.0000	837.0000	6.624	0	0	0
16/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,728.0000	1,661.0000	(3.877)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,325.0000	6,392.0000	1.059	0	0	0
16/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,825.0000	7,892.0000	0.856	0	0	0
16/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,877.0000	1,810.0000	(3.570)	0	0	0
16/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,005.0000	1,060.0000	5.473	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,375.0000	1,435.0000	4.364	0	0	0
16/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,525.0000	4,592.0000	1.481	0	0	0
16/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	816.0000	755.0000	(7.475)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,340.0000	2,404.0000	2.735	0	0	0
16/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,725.0000	5,792.0000	1.170	0	0	0
16/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,326.0000	2,259.0000	(2.880)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	75.0000	64.0000	(14.667)	0	0	0
16/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,575.0000	8,642.0000	0.781	0	0	0
16/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,487.0000	2,551.0000	2.573	0	0	0
16/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,625.0000	4,692.0000	1.449	0	0	0
16/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	395.0000	434.0000	9.873	0	0	0
16/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	541.0000	586.0000	8.318	0	0	100
16/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,678.0000	1,612.0000	(3.933)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,675.0000	6,742.0000	1.004	0	0	0
16/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,050.0000	1,106.0000	5.333	0	0	0
16/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	221.0000	192.0000	(13.122)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	619.0000	667.0000	7.754	0	0	0
16/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,234.0000	1,293.0000	4.781	0	0	0
16/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,575.0000	6,642.0000	1.019	0	0	0
16/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,178.0000	3,245.0000	2.108	0	0	0
16/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,426.0000	2,359.0000	(2.762)	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
16/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,629.0000	1,562.0000	(4.113)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,389.0000	2,453.0000	2.679	0	0	0
16/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,333.0000	1,267.0000	(4.951)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	97.0000	83.0000	(14.433)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,807.0000	1,869.0000	3.431	0	0	0
16/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,875.0000	7,942.0000	0.851	0	0	0
16/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	273.0000	240.0000	(12.088)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,425.0000	3,358.0000	(1.956)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,276.0000	2,209.0000	(2.944)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	298.0000	332.0000	11.409	0	0	0
16/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	660.0000	708.0000	7.273	0	0	0
16/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,807.0000	1,869.0000	3.431	0	0	0
16/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,634.0000	2,699.0000	2.468	0	0	0
16/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,076.0000	2,009.0000	(3.227)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	375.0000	330.0000	(12.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,431.0000	1,365.0000	(4.612)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,284.0000	1,218.0000	(5.140)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,776.0000	3,843.0000	1.774	0	0	0
16/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,075.0000	3,008.0000	(2.179)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	199.0000	222.0000	11.558	0	0	0
16/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,634.0000	2,699.0000	2.468	0	0	0
16/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,625.0000	2,558.0000	(2.552)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	135.0000	116.0000	(14.074)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,525.0000	6,592.0000	1.027	0	0	0
16/09/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,675.0000	3,608.0000	(1.823)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	503.0000	546.0000	8.549	0	0	0
16/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	112.0000	126.0000	12.500	0	0	0
16/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,375.0000	3,308.0000	(1.985)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,275.0000	7,342.0000	0.921	0	0	0
16/09/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,275.0000	8,342.0000	0.810	0	0	0
16/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,675.0000	2,608.0000	(2.505)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	537.0000	484.0000	(9.870)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,376.0000	2,309.0000	(2.820)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
16/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,425.0000	6,492.0000	1.043	0	0	0
16/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,188.0000	1,246.0000	4.882	0	0	0
16/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	97.0000	83.0000	(14.433)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,050.0000	2,112.0000	3.024	0	0	0
16/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	430.0000	470.0000	9.302	0	0	0
16/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	269.0000	300.0000	11.524	0	0	0
16/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,125.0000	5,192.0000	1.307	0	0	0
16/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,005.0000	1,060.0000	5.473	0	0	0
16/09/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,625.0000	3,558.0000	(1.848)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,090.0000	1,024.0000	(6.055)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,975.0000	7,042.0000	0.961	0	0	0
16/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	205.0000	178.0000	(13.171)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,076.0000	4,143.0000	1.644	0	0	0
16/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	329.0000	364.0000	10.638	0	0	0
16/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,225.0000	7,292.0000	0.927	0	0	0
16/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
16/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,042.0000	978.0000	(6.142)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	75.0000	85.0000	13.333	0	0	0
16/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,425.0000	8,492.0000	0.795	0	0	0
16/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,875.0000	3,808.0000	(1.729)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,525.0000	5,592.0000	1.213	0	0	0
16/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,475.0000	3,408.0000	(1.928)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	872.0000	925.0000	6.078	0	0	0
16/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	502.0000	450.0000	(10.359)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,925.0000	8,992.0000	0.751	0	0	0
16/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,733.0000	2,798.0000	2.378	0	0	0
16/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,976.0000	4,043.0000	1.685	0	0	0
16/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	205.0000	178.0000	(13.171)	0	0	0
16/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,875.0000	6,942.0000	0.975	0	0	0
16/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,138.0000	1,072.0000	(5.800)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,375.0000	8,442.0000	0.800	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,382.0000	1,316.0000	(4.776)	0	0	0
16/09/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,025.0000	8,092.0000	0.835	0	0	0
16/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,825.0000	4,892.0000	1.389	0	0	0
16/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,575.0000	4,642.0000	1.464	0	0	0
16/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
16/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	430.0000	470.0000	9.302	0	0	200
16/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,725.0000	7,792.0000	0.867	0	0	0
16/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,775.0000	8,842.0000	0.764	0	0	0
16/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	75
16/09/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,725.0000	6,792.0000	0.996	0	0	0
16/09/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	135.0000	116.0000	(14.074)	0	0	100
16/09/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,875.0000	8,942.0000	0.755	0	0	0
16/09/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	178.0000	154.0000	(13.483)	0	0	0
16/09/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	995.0000	932.0000	(6.332)	0	0	0
16/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,225.0000	6,292.0000	1.076	0	0	0
16/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	75.0000	85.0000	13.333	0	0	0
16/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	660.0000	708.0000	7.273	0	0	0
16/09/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,375.0000	7,442.0000	0.908	0	0	0
16/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,328.0000	1,387.0000	4.443	0	0	0
16/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,725.0000	8,792.0000	0.768	0	0	0
16/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,375.0000	4,442.0000	1.531	0	0	0
16/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,325.0000	5,392.0000	1.258	0	0	0
16/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	650.0000	593.0000	(8.769)	0	0	0
16/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,775.0000	6,842.0000	0.989	0	0	0
16/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	0.0000	4,008.0000	100.000	0	0	0
16/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,025.0000	2,958.0000	(2.215)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	65.0000	74.0000	13.846	0	0	0
16/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,194.0000	2,258.0000	2.917	0	0	0
16/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	254.0000	222.0000	(12.598)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,126.0000	2,059.0000	(3.151)	0	0	0
16/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,625.0000	8,692.0000	0.777	0	0	0
16/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,980.0000	3,046.0000	2.215	0	0	0
16/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,026.0000	1,959.0000	(3.307)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	650.0000	593.0000	(8.769)	0	0	0
16/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,925.0000	3,858.0000	(1.707)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,614.0000	1,675.0000	3.779	0	0	0
16/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	294.0000	258.0000	(12.245)	261	261	747
16/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,728.0000	1,661.0000	(3.877)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,325.0000	3,258.0000	(2.015)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,904.0000	1,967.0000	3.309	0	0	0
16/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,126.0000	4,193.0000	1.624	0	0	0
16/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,625.0000	6,692.0000	1.011	0	0	0
16/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,925.0000	6,992.0000	0.968	0	0	0
16/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,975.0000	9,042.0000	0.747	0	0	0
16/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,925.0000	2,858.0000	(2.291)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,079.0000	3,145.0000	2.144	0	0	0
16/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	580.0000	626.0000	7.931	0	0	0
16/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.60	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
16/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	155.0000	134.0000	(13.548)	0	0	0
16/09/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	127.0000	142.0000	11.811	0	0	0
16/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,575.0000	3,508.0000	(1.874)	0	0	0
16/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,098.0000	2,161.0000	3.003	0	0	0
16/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
16/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,576.0000	2,508.0000	(2.640)	0	0	0
16/09/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
16/09/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,579.0000	1,513.0000	(4.180)	0	0	0
16/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	916.0000	970.0000	5.895	0	0	0
16/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,953.0000	2,016.0000	3.226	0	0	0
16/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,831.0000	2,897.0000	2.331	0	0	0
16/09/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,275.0000	6,342.0000	1.068	0	0	0
16/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,926.0000	3,993.0000	1.707	0	0	0
16/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,975.0000	2,908.0000	(2.252)	0	0	0
16/09/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	690.0000	632.0000	(8.406)	0	0	0
16/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,775.0000	5,842.0000	1.160	0	0	0
16/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,025.0000	5,092.0000	1.333	0	0	0
16/09/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	145.0000	125.0000	(13.793)	127	127	2,500
16/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,125.0000	5,192.0000	1.307	0	0	0
16/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,098.0000	2,161.0000	3.003	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
16/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,146.0000	2,209.0000	2.936	0	0	0
16/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	995.0000	932.0000	(6.332)	0	0	0
16/09/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,927.0000	1,860.0000	(3.477)	0	0	0
16/09/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	701.0000	750.0000	6.990	0	0	0
16/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,876.0000	3,943.0000	1.729	0	0	0
16/09/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,125.0000	8,192.0000	0.825	0	0	0
16/09/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,710.0000	1,772.0000	3.626	0	0	0
16/09/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	404.0000	358.0000	(11.386)	0	0	0
16/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	155.0000	134.0000	(13.548)	0	0	200
16/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
16/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,725.0000	3,658.0000	(1.799)	0	0	0
16/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
16/09/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,425.0000	4,492.0000	1.514	0	0	0
16/09/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
16/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	950.0000	886.0000	(6.737)	0	0	0
16/09/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,625.0000	7,692.0000	0.879	0	0	0
16/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,775.0000	7,842.0000	0.862	0	0	0
16/09/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,778.0000	1,711.0000	(3.768)	0	0	0
16/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,683.0000	2,749.0000	2.460	0	0	0
16/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,930.0000	2,996.0000	2.253	0	0	0
16/09/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	179.0000	200.0000	11.732	0	0	0
16/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,725.0000	2,658.0000	(2.459)	0	0	0
16/09/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,826.0000	3,893.0000	1.751	0	0	0
16/09/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	237.0000	207.0000	(12.658)	0	0	0
16/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,026.0000	4,093.0000	1.664	0	0	0
16/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	221.0000	245.0000	10.860	0	0	0
16/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,526.0000	2,458.0000	(2.692)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	785.0000	837.0000	6.624	0	0	0
16/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	773.0000	713.0000	(7.762)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,825.0000	5,892.0000	1.150	0	0	0
16/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	346.0000	303.0000	(12.428)	0	0	15,512
16/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,875.0000	4,942.0000	1.374	0	0	0
16/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
16/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,427.0000	3,494.0000	1.955	0	0	0
16/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,530.0000	1,463.0000	(4.379)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
16/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,675.0000	4,742.0000	1.433	0	0	0
16/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,075.0000	8,142.0000	0.830	0	0	0
16/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,476.0000	2,409.0000	(2.706)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,856.0000	1,918.0000	3.341	0	0	0
16/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,775.0000	2,708.0000	(2.414)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	362.0000	399.0000	10.221	0	0	0
16/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,275.0000	5,342.0000	1.270	0	0	0
16/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,475.0000	6,542.0000	1.035	0	0	0
16/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,875.0000	5,942.0000	1.140	0	0	0
16/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	86.0000	98.0000	13.953	0	0	0
16/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,475.0000	4,542.0000	1.497	0	0	0
16/09/2009	\$ / R 2009/12/14	3.50	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
16/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,975.0000	6,042.0000	1.121	0	0	0
16/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	191.0000	166.0000	(13.089)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,575.0000	5,642.0000	1.202	0	0	0
16/09/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,025.0000	3,958.0000	(1.665)	0	0	0
16/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	191.0000	166.0000	(13.089)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,575.0000	7,642.0000	0.884	0	0	0
16/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	611.0000	556.0000	(9.002)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	87
16/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,275.0000	5,342.0000	1.270	0	0	0
16/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	773.0000	713.0000	(7.762)	0	0	0
16/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,325.0000	7,392.0000	0.915	0	0	0
16/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,975.0000	8,042.0000	0.840	0	0	0
16/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	466.0000	508.0000	9.013	0	0	0
16/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	15,512
16/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	466.0000	508.0000	9.013	0	0	0
16/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,675.0000	5,742.0000	1.181	0	0	0
16/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,525.0000	3,458.0000	(1.901)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
16/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,175.0000	5,242.0000	1.295	0	0	0
16/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,176.0000	2,109.0000	(3.079)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,125.0000	3,058.0000	(2.144)	0	0	0
16/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,235.0000	1,169.0000	(5.344)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,175.0000	3,108.0000	(2.110)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,475.0000	8,542.0000	0.791	0	0	0
16/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,481.0000	1,414.0000	(4.524)	0	0	0
16/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,975.0000	3,908.0000	(1.686)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,375.0000	4,442.0000	1.531	0	0	0
16/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,438.0000	2,502.0000	2.625	0	0	0
16/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,029.0000	3,096.0000	2.212	0	0	0
16/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	574.0000	519.0000	(9.582)	0	0	0
16/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,225.0000	4,158.0000	(1.586)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,825.0000	4,892.0000	1.389	0	0	0
16/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	9,530
16/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,725.0000	2,658.0000	(2.459)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,226.0000	4,292.0000	1.562	0	0	0
16/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,187.0000	1,121.0000	(5.560)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,375.0000	6,442.0000	1.051	0	0	0
16/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,425.0000	5,492.0000	1.235	0	0	0
16/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,375.0000	5,442.0000	1.247	0	0	0
16/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,176.0000	4,243.0000	1.604	0	0	0
16/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,075.0000	6,142.0000	1.103	0	0	0
16/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,782.0000	2,848.0000	2.372	0	0	0
16/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,975.0000	3,908.0000	(1.686)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,125.0000	6,192.0000	1.094	0	0	0
16/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,275.0000	4,342.0000	1.567	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,977.0000	1,910.0000	(3.389)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,328.0000	1,387.0000	4.443	0	0	0
16/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,881.0000	2,947.0000	2.291	0	0	0
16/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,925.0000	4,992.0000	1.360	0	0	0
16/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,377.0000	3,444.0000	1.984	0	0	0
16/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,025.0000	7,092.0000	0.954	0	0	0
16/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,325.0000	4,392.0000	1.549	0	0	0
16/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	98.0000	111.0000	13.265	0	0	0
16/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,026.0000	4,093.0000	1.664	0	0	0
16/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,423.0000	1,483.0000	4.216	0	0	0
16/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,975.0000	5,042.0000	1.347	0	0	0
16/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,175.0000	6,242.0000	1.085	0	0	0
16/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,278.0000	3,344.0000	2.013	0	0	0
16/09/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,825.0000	3,758.0000	(1.752)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,575.0000	5,642.0000	1.202	0	0	0
16/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,825.0000	2,758.0000	(2.372)	0	0	0
16/09/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.80	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
16/09/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
16/09/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,470.0000	1,531.0000	4.150	0	0	0
16/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
16/09/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,328.0000	3,394.0000	1.983	0	0	0
16/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,825.0000	5,892.0000	1.150	0	0	0
16/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	0.0000	1,024.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,827.0000	1,760.0000	(3.667)	0	0	0
16/09/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	221.0000	192.0000	(13.122)	0	0	0
16/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	395.0000	434.0000	9.873	0	0	0
16/09/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,477.0000	3,544.0000	1.927	0	0	0
16/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	0.0000	3,008.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	100
16/09/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,925.0000	5,992.0000	1.131	0	0	0
16/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,710.0000	1,772.0000	3.626	0	0	0
16/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	0.0000	278.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,527.0000	3,593.0000	1.871	0	0	0
16/09/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	0.0000	270.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
16/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,129.0000	3,195.0000	2.109	0	0	0
16/09/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	0.0000	7,992.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,953.0000	2,016.0000	3.226	0	0	0
16/09/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	143.0000	160.0000	11.888	0	0	5,000



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,243.0000	2,306.0000	2.809	0	0	0
16/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	468.0000	418.0000	(10.684)	0	0	0
16/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,585.0000	2,650.0000	2.515	0	0	0
16/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	860.0000	798.0000	(7.209)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
16/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,025.0000	6,092.0000	1.112	0	0	0
16/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,575.0000	4,642.0000	1.464	0	0	0
16/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,470.0000	1,531.0000	4.150	0	0	0
16/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,614.0000	1,675.0000	3.779	0	0	0
16/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,142.0000	1,199.0000	4.991	0	0	0
16/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,527.0000	3,593.0000	1.871	0	0	0
16/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,683.0000	2,749.0000	2.460	0	0	0
16/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,175.0000	8,242.0000	0.820	0	0	0
16/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,758.0000	1,821.0000	3.584	0	0	0
16/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,194.0000	2,258.0000	2.917	0	0	0
16/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,278.0000	3,344.0000	2.013	0	0	0
16/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,142.0000	1,199.0000	4.991	0	0	0
16/09/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,228.0000	3,294.0000	2.045	0	0	0
16/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	916.0000	970.0000	5.895	0	0	0
16/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	3,000
16/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	67.0000	57.0000	(14.925)	0	0	0
16/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,002.0000	2,064.0000	3.097	0	0	0
16/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,096.0000	1,152.0000	5.109	0	0	0
16/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	67.0000	57.0000	(14.925)	0	0	0
16/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,275.0000	4,342.0000	1.567	0	0	0
16/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
16/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,188.0000	1,246.0000	4.882	0	0	0

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16/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
16/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,225.0000	8,292.0000	0.815	0	0	0
16/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
16/09/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,281.0000	1,340.0000	4.606	0	0	0
16/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,126.0000	4,193.0000	1.624	0	0	0
16/09/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
16/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,325.0000	5,392.0000	1.258	0	0	0
16/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,725.0000	4,792.0000	1.418	0	0	0
16/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	0.0000	2,009.0000	100.000	0	0	0
16/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	828.0000	881.0000	6.401	0	0	0
16/09/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,775.0000	3,708.0000	(1.775)	0	0	0
16/09/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	435.0000	387.0000	(11.034)	0	0	0
16/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	221.0000	192.0000	(13.122)	0	0	0
16/09/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	160.0000	179.0000	11.875	0	0	0
16/09/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
16/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	395.0000	434.0000	9.873	0	0	0
16/09/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,075.0000	7,142.0000	0.947	0	0	0
16/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/03/15			Currency Future	7.6485	7.5797	(0.900)	7.6400	7.6000	8,016
16/09/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	176.0000	159.0000	(9.659)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	768.0000	812.0000	5.729	0	0	0
16/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	401.0000	366.0000	(8.728)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,092.0000	1,143.0000	4.670	0	0	0
16/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,709.0000	2,772.0000	2.326	0	0	0
16/09/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	279.0000	253.0000	(9.319)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	967.0000	1,015.0000	4.964	0	0	0
16/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,715.0000	1,773.0000	3.382	0	0	0
16/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	453.0000	486.0000	7.285	0	0	0
16/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,090.0000	2,150.0000	2.871	0	0	0
16/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	730.0000	773.0000	5.890	0	0	0
16/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	216.0000	195.0000	(9.722)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,784.0000	3,849.0000	1.718	0	0	0
16/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,753.0000	7,821.0000	0.877	0	0	0
16/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,912.0000	5,979.0000	1.133	0	0	0
16/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	420.0000	383.0000	(8.810)	408	408	279
16/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	319.0000	290.0000	(9.091)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,064.0000	1,004.0000	(5.639)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	926.0000	974.0000	5.184	0	0	0
16/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	191.0000	172.0000	(9.948)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,762.0000	1,820.0000	3.292	0	0	0
16/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,961.0000	6,029.0000	1.141	0	0	0
16/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	620.0000	660.0000	6.452	0	0	0
16/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	66.0000	74.0000	12.121	0	0	0
16/09/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	183.0000	166.0000	(9.290)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,565.0000	2,627.0000	2.417	0	0	0
16/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,812.0000	5,880.0000	1.170	0	0	0
16/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	422.0000	454.0000	7.583	0	0	0
16/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	267.0000	242.0000	(9.363)	239	239	279
16/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,293.0000	3,357.0000	1.944	0	0	0
16/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,770.0000	4,836.0000	1.384	0	0	0
16/09/2009	\$ / R 2010/03/15	5.35	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
16/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,335.0000	1,269.0000	(4.944)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	225.0000	203.0000	(9.778)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,557.0000	6,624.0000	1.022	0	0	0
16/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	983.0000	923.0000	(6.104)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,855.0000	1,914.0000	3.181	0	0	0
16/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,755.0000	6,823.0000	1.007	0	0	0
16/09/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,050.0000	2,981.0000	(2.262)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	5,018.0000	5,084.0000	1.315	0	0	0
16/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,549.0000	3,480.0000	(1.944)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,552.0000	8,621.0000	0.807	0	0	0
16/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	84.0000	94.0000	11.905	0	0	0
16/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,713.0000	5,780.0000	1.173	0	0	0
16/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,721.0000	4,787.0000	1.398	0	0	0
16/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	318.0000	341.0000	7.233	0	0	0
16/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,000.0000	2,931.0000	(2.300)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,502.0000	2,433.0000	(2.758)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	106.0000	117.0000	10.377	0	0	0
16/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,908.0000	1,841.0000	(3.512)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	630.0000	579.0000	(8.095)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,652.0000	8,721.0000	0.798	0	0	0
16/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,469.0000	2,531.0000	2.511	0	0	0
16/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	3,999.0000	3,930.0000	(1.725)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,666.0000	1,599.0000	(4.022)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	904.0000	847.0000	(6.305)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,900.0000	2,831.0000	(2.379)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,177.0000	1,229.0000	4.418	0	0	0
16/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,852.0000	8,921.0000	0.779	0	0	0
16/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,762.0000	1,695.0000	(3.802)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
16/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	234.0000	212.0000	(9.402)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,402.0000	2,334.0000	(2.831)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	867.0000	810.0000	(6.574)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
16/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,100.0000	3,031.0000	(2.226)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,855.0000	6,923.0000	0.992	0	0	0
16/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	177.0000	192.0000	8.475	0	0	0
16/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,651.0000	2,582.0000	(2.603)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,706.0000	6,774.0000	1.014	0	0	0
16/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,399.0000	3,330.0000	(2.030)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
16/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,244.0000	3,308.0000	1.973	0	0	0
16/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,801.0000	2,732.0000	(2.463)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,702.0000	8,771.0000	0.793	0	0	0
16/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,428.0000	1,362.0000	(4.622)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,656.0000	6,724.0000	1.022	0	0	0
16/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/09/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,473.0000	4,540.0000	1.498	0	0	0
16/09/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	886.0000	933.0000	5.305	0	0	0
16/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	231.0000	250.0000	8.225	0	0	0
16/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,808.0000	1,867.0000	3.263	0	0	0
16/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
16/09/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	394.0000	422.0000	7.107	0	0	0
16/09/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/09/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,649.0000	3,580.0000	(1.891)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,811.0000	1,743.0000	(3.755)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,442.0000	1,497.0000	3.814	0	0	0
16/09/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
16/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,153.0000	1,087.0000	(5.724)	0	0	0
16/09/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	443.0000	402.0000	(9.255)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,981.0000	4,047.0000	1.658	0	0	0
16/09/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,606.0000	6,674.0000	1.029	0	0	0
16/09/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,949.0000	2,008.0000	3.027	0	0	0
16/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,442.0000	1,497.0000	3.814	0	0	0
16/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
16/09/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	794.0000	739.0000	(6.927)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/09/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,951.0000	3,015.0000	2.169	0	0	0
16/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,105.0000	2,037.0000	(3.230)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	725.0000	672.0000	(7.310)	0	0	0
16/09/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,932.0000	3,997.0000	1.653	0	0	0
16/09/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,352.0000	1,407.0000	4.068	0	0	0
16/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,374.0000	2,435.0000	2.570	0	0	0
16/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,784.0000	3,849.0000	1.718	0	0	0
16/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,538.0000	3,603.0000	1.837	0	0	0
16/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
16/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	146.0000	159.0000	8.904	0	0	0
16/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,049.0000	3,113.0000	2.099	0	0	0
16/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,952.0000	9,021.0000	0.771	0	0	0
16/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,902.0000	1,961.0000	3.102	0	0	0
16/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,714.0000	1,647.0000	(3.909)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,734.0000	3,800.0000	1.768	0	0	0
16/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,381.0000	1,315.0000	(4.779)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,721.0000	4,787.0000	1.398	0	0	0
16/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,452.0000	8,521.0000	0.816	0	0	0
16/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	1,008.0000	1,057.0000	4.861	0	0	0
16/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,135.0000	1,186.0000	4.493	0	0	0
16/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,049.0000	3,113.0000	2.099	0	0	0
16/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,955.0000	7,023.0000	0.978	0	0	0
16/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,701.0000	2,632.0000	(2.555)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,352.0000	8,421.0000	0.826	0	0	0
16/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,232.0000	2,292.0000	2.688	0	0	0
16/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,981.0000	4,047.0000	1.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/09/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	551.0000	588.0000	6.715	0	0	0
16/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	830.0000	774.0000	(6.747)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
16/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,517.0000	2,579.0000	2.463	0	0	0
16/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,061.0000	6,128.0000	1.105	0	0	0
16/09/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,514.0000	5,581.0000	1.215	0	0	0
16/09/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,252.0000	8,321.0000	0.836	0	0	0
16/09/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,869.0000	4,936.0000	1.376	0	0	0
16/09/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,055.0000	1,987.0000	(3.309)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,090.0000	2,150.0000	2.871	0	0	0
16/09/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	131.0000	144.0000	9.924	0	0	0
16/09/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,601.0000	2,533.0000	(2.614)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,030.0000	4,096.0000	1.638	0	0	0
16/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,108.0000	1,045.0000	(5.686)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,669.0000	1,727.0000	3.475	0	0	0
16/09/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,808.0000	1,867.0000	3.263	0	0	0
16/09/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,457.0000	6,525.0000	1.053	0	0	0
16/09/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,618.0000	1,551.0000	(4.141)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,129.0000	4,194.0000	1.574	0	0	0
16/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	846.0000	892.0000	5.437	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	517.0000	470.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,374.0000	2,435.0000	2.570	0	0	0
16/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,833.0000	3,899.0000	1.722	0	0	0
16/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	349.0000	318.0000	(8.883)	0	0	0
16/09/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,749.0000	3,680.0000	(1.840)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,243.0000	1,177.0000	(5.310)	0	0	0
16/09/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,489.0000	3,554.0000	1.863	0	0	0
16/09/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,365.0000	5,432.0000	1.249	0	0	0
16/09/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
16/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/09/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,200.0000	3,131.0000	(2.156)	0	0	0
16/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,565.0000	2,627.0000	2.417	0	0	0
16/09/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,308.0000	6,376.0000	1.078	0	0	0
16/09/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,806.0000	2,869.0000	2.245	0	0	0
16/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	759.0000	705.0000	(7.115)	0	0	0
16/09/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,902.0000	8,971.0000	0.775	0	0	0
16/09/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
16/09/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,602.0000	8,671.0000	0.802	0	0	0
16/09/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,564.0000	5,631.0000	1.204	0	0	0
16/09/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	161.0000	175.0000	8.696	0	0	0
16/09/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,249.0000	3,181.0000	(2.093)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,002.0000	9,071.0000	0.766	0	0	0
16/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	245.0000	222.0000	(9.388)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	4.40	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
16/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,000.0000	3,064.0000	2.133	0	0	0
16/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
16/09/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,422.0000	2,483.0000	2.519	0	0	0
16/09/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,204.0000	2,136.0000	(3.085)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,254.0000	2,185.0000	(3.061)	0	0	0
16/09/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,882.0000	3,948.0000	1.700	0	0	0
16/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,227.0000	4,293.0000	1.561	0	0	0
16/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,613.0000	5,681.0000	1.211	0	0	0
16/09/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/09/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
16/09/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,996.0000	2,056.0000	3.006	0	0	0
16/09/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	135.0000	122.0000	(9.630)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,464.0000	5,531.0000	1.226	0	0	0
16/09/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,004.0000	7,073.0000	0.985	0	0	0
16/09/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,805.0000	6,873.0000	0.999	0	0	0
16/09/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
16/09/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	198.0000	179.0000	(9.596)	0	0	15,890
16/09/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
16/09/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,905.0000	6,973.0000	0.985	0	0	0
16/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,902.0000	1,961.0000	3.102	0	0	0
16/09/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,137.0000	2,197.0000	2.808	0	0	0
16/09/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,487.0000	1,543.0000	3.766	0	0	0
16/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,050.0000	1,100.0000	4.762	0	0	0
16/09/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,178.0000	4,244.0000	1.580	0	0	0
16/09/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,968.0000	5,035.0000	1.349	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
16/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,375.0000	4,441.0000	1.509	0	0	0
16/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	18,339
16/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	0.0000	7,971.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,299.0000	3,231.0000	(2.061)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	807.0000	852.0000	5.576	0	0	0
16/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,391.0000	3,455.0000	1.887	0	0	0
16/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,011.0000	6,078.0000	1.115	0	0	0
16/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	305.0000	277.0000	(9.180)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,349.0000	3,281.0000	(2.030)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,353.0000	2,284.0000	(2.932)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,079.0000	4,145.0000	1.618	0	0	0
16/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,415.0000	5,482.0000	1.237	0	0	0
16/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,622.0000	4,688.0000	1.428	0	0	0
16/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	157.0000	142.0000	(9.554)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,043.0000	2,103.0000	2.937	0	0	0
16/09/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,146.0000	3,210.0000	2.034	0	0	0
16/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,570.0000	1,503.0000	(4.268)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,232.0000	2,292.0000	2.688	0	0	0
16/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	255.0000	231.0000	(9.412)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	544.0000	496.0000	(8.824)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,854.0000	2,918.0000	2.242	0	0	0
16/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,578.0000	1,634.0000	3.549	0	0	0
16/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,326.0000	4,391.0000	1.503	0	0	0
16/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	0
16/09/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	295.0000	316.0000	7.119	0	0	0
16/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	126.0000	114.0000	(9.524)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,685.0000	3,751.0000	1.791	0	0	0
16/09/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
16/09/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	656.0000	697.0000	6.250	0	0	0
16/09/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	118.0000	130.0000	10.169	0	0	0
16/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,002.0000	8,071.0000	0.862	0	0	0
16/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,762.0000	5,830.0000	1.180	0	0	0
16/09/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,623.0000	1,681.0000	3.574	0	0	0
16/09/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,006.0000	1,938.0000	(3.390)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,326.0000	2,387.0000	2.623	0	0	0
16/09/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,507.0000	6,575.0000	1.045	0	0	0
16/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	28,586
16/09/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,751.0000	2,682.0000	(2.508)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,663.0000	5,730.0000	1.183	0	0	0
16/09/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	600.0000	551.0000	(8.167)	0	0	0
16/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,903.0000	2,966.0000	2.170	0	0	0
16/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
16/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,023.0000	963.0000	(5.865)	0	0	0
16/09/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	252.0000	271.0000	7.540	0	0	0
16/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,249.0000	4,180.0000	(1.624)	0	0	0
16/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,227.0000	4,293.0000	1.561	0	0	0
16/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	74.0000	83.0000	12.162	0	0	0
16/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,279.0000	2,340.0000	2.677	0	0	0
16/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,669.0000	1,727.0000	3.475	0	0	0
16/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,850.0000	2,782.0000	(2.386)	0	0	0
16/09/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	517.0000	553.0000	6.963	0	0	0
16/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,578.0000	1,634.0000	3.549	0	0	0
16/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,154.0000	2,086.0000	(3.157)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,951.0000	3,015.0000	2.169	0	0	0
16/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,308.0000	1,362.0000	4.128	0	0	0
16/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	126.0000	114.0000	(9.524)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,289.0000	1,223.0000	(5.120)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,198.0000	1,132.0000	(5.509)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	491.0000	446.0000	(9.165)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,424.0000	4,490.0000	1.492	0	0	0
16/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,572.0000	4,638.0000	1.444	0	0	0
16/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,279.0000	2,340.0000	2.677	0	0	0
16/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	693.0000	735.0000	6.061	0	0	0
16/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,150.0000	3,081.0000	(2.190)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
16/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,043.0000	2,103.0000	2.937	0	0	0
16/09/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
16/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,178.0000	4,244.0000	1.580	0	0	0
16/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
16/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,849.0000	3,780.0000	(1.793)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	343.0000	366.0000	6.706	0	0	0
16/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,276.0000	4,342.0000	1.543	0	0	0
16/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,859.0000	1,792.0000	(3.604)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,957.0000	1,889.0000	(3.475)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
16/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,160.0000	6,227.0000	1.088	0	0	0
16/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,950.0000	2,881.0000	(2.339)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,552.0000	2,483.0000	(2.704)	0	0	0
16/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,067.0000	5,134.0000	1.322	0	0	0
16/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,802.0000	8,871.0000	0.784	0	0	0
16/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,862.0000	5,929.0000	1.143	0	0	0
16/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,613.0000	2,675.0000	2.373	0	0	0
16/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,762.0000	1,820.0000	3.292	0	0	0
16/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,752.0000	8,821.0000	0.788	0	0	0
16/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	0.0000	392.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,303.0000	2,235.0000	(2.953)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	194.0000	210.0000	8.247	0	0	0
16/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,523.0000	4,589.0000	1.459	0	0	0
16/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	3,949.0000	3,880.0000	(1.747)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,734.0000	3,800.0000	1.768	0	0	0
16/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	693.0000	640.0000	(7.648)	0	0	0
16/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,452.0000	2,384.0000	(2.773)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,522.0000	1,456.0000	(4.336)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,538.0000	3,603.0000	1.837	0	0	0
16/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
16/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,957.0000	1,889.0000	(3.475)	0	0	0
16/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,499.0000	3,430.0000	(1.972)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,449.0000	3,380.0000	(2.001)	0	0	0
16/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,244.0000	3,308.0000	1.973	0	0	0
16/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,950.0000	2,881.0000	(2.339)	0	0	0
16/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,502.0000	8,571.0000	0.812	0	0	0
16/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
16/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
16/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,358.0000	6,425.0000	1.054	0	0	0
16/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
16/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,517.0000	2,579.0000	2.463	0	0	0
16/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,023.0000	963.0000	(5.865)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	571.0000	523.0000	(8.406)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	74.0000	83.0000	12.162	0	0	0
16/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	273.0000	293.0000	7.326	0	0	0
16/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	0.0000	57.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,475.0000	1,408.0000	(4.542)	0	0	0
16/09/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,052.0000	8,121.0000	0.857	0	0	0
16/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	0.0000	422.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,489.0000	3,554.0000	1.863	0	0	0
16/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	943.0000	885.0000	(6.151)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,402.0000	8,471.0000	0.821	0	0	0
16/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	95.0000	105.0000	10.526	0	0	0
16/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
16/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,408.0000	6,475.0000	1.046	0	0	0
16/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	366.0000	333.0000	(9.016)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,636.0000	3,701.0000	1.788	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	368.0000	392.0000	6.522	0	0	0
16/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,195.0000	3,259.0000	2.003	0	0	0
16/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,599.0000	3,530.0000	(1.917)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	467.0000	422.0000	(9.636)	0	0	15,890
16/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	0.0000	1,087.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	401.0000	366.0000	(8.728)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	453.0000	486.0000	7.285	0	0	0
16/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,137.0000	2,197.0000	2.808	0	0	0
16/09/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	383.0000	349.0000	(8.877)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	484.0000	519.0000	7.231	0	0	0
16/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	70.0000	63.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,819.0000	4,886.0000	1.390	0	0	0
16/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	169.0000	153.0000	(9.467)	0	0	0
16/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	212.0000	230.0000	8.491	0	0	0
16/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,221.0000	1,273.0000	4.259	0	0	0
16/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,216.0000	5,283.0000	1.285	0	0	0
16/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,266.0000	5,333.0000	1.272	0	0	0
16/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	661.0000	609.0000	(7.867)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,315.0000	5,382.0000	1.261	0	0	0
16/09/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,661.0000	2,724.0000	2.368	0	0	0
16/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,469.0000	2,531.0000	2.511	0	0	0
16/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,587.0000	3,652.0000	1.812	0	0	0
16/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,758.0000	2,821.0000	2.284	0	0	0
16/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,184.0000	2,245.0000	2.793	0	0	0
16/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	0.0000	3,031.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
16/09/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,709.0000	2,772.0000	2.326	0	0	0
16/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	0.0000	4,030.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,613.0000	2,675.0000	2.373	0	0	0
16/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,758.0000	2,821.0000	2.284	0	0	0
16/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,823.0000	3,889.0000	1.726	0	0	0
16/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	0.0000	2,037.0000	100.000	0	0	0
16/09/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,918.0000	4,985.0000	1.362	0	0	0
16/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	151.0000	137.0000	(9.272)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	18,339
16/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,195.0000	3,259.0000	2.003	0	0	0
16/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,440.0000	3,505.0000	1.890	0	0	0
16/09/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,264.0000	1,318.0000	4.272	0	0	0
16/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	334.0000	303.0000	(9.281)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,685.0000	3,751.0000	1.791	0	0	0
16/09/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,671.0000	4,737.0000	1.413	0	0	0
16/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	163.0000	147.0000	(9.816)	0	0	0
16/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	28,586
16/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
16/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,397.0000	1,452.0000	3.937	0	0	0
16/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,000.0000	3,064.0000	2.133	0	0	0
16/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,097.0000	3,161.0000	2.067	0	0	0
16/09/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	146.0000	132.0000	(9.589)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,342.0000	3,406.0000	1.915	0	0	0
16/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
16/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,440.0000	3,505.0000	1.890	0	0	0
16/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,293.0000	3,357.0000	1.944	0	0	0
16/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,799.0000	3,730.0000	(1.816)	0	0	0
16/09/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
16/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,209.0000	6,277.0000	1.095	0	0	0
16/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,202.0000	8,271.0000	0.841	0	0	0
16/09/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,532.0000	1,588.0000	3.655	0	0	0
16/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,152.0000	8,221.0000	0.846	0	0	0
16/09/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,259.0000	6,326.0000	1.070	0	0	0
16/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	585.0000	624.0000	6.667	0	0	0
16/09/2009	\$ / R	2010/06/14			Currency Future	7.7723	7.7018	(0.907)	7.7400	7.7200	978
16/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	541.0000	502.0000	(7.209)	515	515	433
16/09/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	29,759
16/09/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,640.0000	1,694.0000	3.293	0	0	0
16/09/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,368.0000	2,427.0000	2.492	0	0	0
16/09/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	934.0000	977.0000	4.604	0	0	0
16/09/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,838.0000	2,899.0000	2.149	0	0	0
16/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	285.0000	262.0000	(8.070)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,212.0000	1,261.0000	4.043	0	0	0
16/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	115.0000	106.0000	(7.826)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	550.0000	583.0000	6.000	0	0	0
16/09/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,273.0000	4,202.0000	(1.662)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,614.0000	1,547.0000	(4.151)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,847.0000	1,778.0000	(3.736)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	491.0000	519.0000	5.703	0	0	0
16/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	522.0000	484.0000	(7.280)	0	0	21,795
16/09/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	357.0000	329.0000	(7.843)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,777.0000	4,843.0000	1.382	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
16/09/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,743.0000	2,804.0000	2.224	0	0	0
16/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	156.0000	143.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	609.0000	565.0000	(7.225)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,288.0000	4,353.0000	1.516	0	0	0
16/09/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,996.0000	4,061.0000	1.627	0	0	0
16/09/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	889.0000	835.0000	(6.074)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,012.0000	1,056.0000	4.348	0	0	0
16/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,098.0000	1,039.0000	(5.373)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,184.0000	2,241.0000	2.610	0	0	0
16/09/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,434.0000	4,500.0000	1.488	0	0	0
16/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,581.0000	2,510.0000	(2.751)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,706.0000	1,638.0000	(3.986)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
16/09/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,947.0000	4,012.0000	1.647	0	0	0
16/09/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,680.0000	2,609.0000	(2.649)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,483.0000	4,549.0000	1.472	0	0	0
16/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	156.0000	143.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,802.0000	6,870.0000	1.000	0	0	0
16/09/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	394.0000	364.0000	(7.614)	0	0	0
16/09/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,257.0000	6,325.0000	1.087	0	0	0
16/09/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	563.0000	521.0000	(7.460)	0	0	0
16/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/09/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	436.0000	463.0000	6.193	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	822.0000	863.0000	4.988	0	0	0
16/09/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,745.0000	7,814.0000	0.891	0	0	0
16/09/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,269.0000	5,336.0000	1.272	0	0	0
16/09/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,425.0000	3,355.0000	(2.044)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,660.0000	1,592.0000	(4.096)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,624.0000	3,554.0000	(1.932)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	181.0000	167.0000	(7.735)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,037.0000	9,106.0000	0.764	0	0	0
16/09/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,850.0000	3,914.0000	1.662	0	0	0
16/09/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	681.0000	718.0000	5.433	0	0	0
16/09/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,316.0000	3,379.0000	1.900	0	0	0
16/09/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
16/09/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	313.0000	289.0000	(7.668)	0	0	0
16/09/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	130.0000	119.0000	(8.462)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,924.0000	4,991.0000	1.361	0	0	0
16/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	268.0000	247.0000	(7.836)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	245.0000	225.0000	(8.163)	0	0	0
16/09/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,508.0000	2,568.0000	2.392	0	0	0
16/09/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,630.0000	2,560.0000	(2.662)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	294.0000	271.0000	(7.823)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	276.0000	254.0000	(7.971)	0	0	0
16/09/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,171.0000	1,219.0000	4.099	0	0	0
16/09/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,131.0000	1,178.0000	4.156	0	0	0
16/09/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,878.0000	2,808.0000	(2.432)	0	0	0
16/09/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,254.0000	1,302.0000	3.828	0	0	0
16/09/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,423.0000	1,474.0000	3.584	0	0	0
16/09/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,325.0000	3,255.0000	(2.105)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,028.0000	3,090.0000	2.048	0	0	0
16/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,490.0000	8,559.0000	0.813	0	0	0
16/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	213.0000	196.0000	(7.981)	0	0	21,795
16/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,333.0000	2,263.0000	(3.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,322.0000	2,380.0000	2.498	0	0	0
16/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,091.0000	1,137.0000	4.216	0	0	0
16/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,894.0000	1,825.0000	(3.643)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,296.0000	1,345.0000	3.781	0	0	0
16/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,702.0000	6,770.0000	1.015	0	0	0
16/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,038.0000	1,968.0000	(3.435)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,973.0000	5,040.0000	1.347	0	0	0
16/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	826.0000	774.0000	(6.295)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,478.0000	1,412.0000	(4.465)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,911.0000	5,978.0000	1.133	0	0	0
16/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	303.0000	279.0000	(7.921)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	173.0000	159.0000	(8.092)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	361.0000	385.0000	6.648	0	0	0
16/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	139.0000	151.0000	8.633	0	0	0
16/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,027.0000	2,957.0000	(2.313)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,432.0000	2,362.0000	(2.878)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,960.0000	6,028.0000	1.141	0	0	0
16/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	334.0000	308.0000	(7.784)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,763.0000	5,830.0000	1.163	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,596.0000	1,649.0000	3.321	0	0	0
16/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	684.0000	637.0000	(6.871)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,978.0000	2,907.0000	(2.384)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
16/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	647.0000	683.0000	5.564	0	0	0
16/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,703.0000	3,768.0000	1.755	0	0	0
16/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,909.0000	1,965.0000	2.933	0	0	0
16/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	67.0000	73.0000	8.955	0	0	0
16/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	26,596
16/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,990.0000	1,920.0000	(3.518)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,405.0000	6,473.0000	1.062	0	0	0
16/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,752.0000	3,816.0000	1.706	0	0	0
16/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
16/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,819.0000	1,874.0000	3.024	0	0	0
16/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,391.0000	8,460.0000	0.822	0	0	0
16/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,713.0000	5,780.0000	1.173	0	0	0
16/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,801.0000	3,865.0000	1.684	0	0	0
16/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,565.0000	5,632.0000	1.204	0	0	0
16/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,603.0000	6,671.0000	1.030	0	0	0
16/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
16/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,738.0000	8,808.0000	0.801	0	0	0
16/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,390.0000	1,324.0000	(4.748)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	144.0000	132.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,589.0000	8,658.0000	0.803	0	0	0
16/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	469.0000	435.0000	(7.249)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	115.0000	106.0000	(7.826)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	98.0000	90.0000	(8.163)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,864.0000	1,919.0000	2.951	0	0	0
16/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	469.0000	435.0000	(7.249)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	167.0000	181.0000	8.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	110.0000	101.0000	(8.182)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,743.0000	2,804.0000	2.224	0	0	0
16/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,955.0000	2,011.0000	2.864	0	0	0
16/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,689.0000	8,758.0000	0.794	0	0	0
16/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,284.0000	2,214.0000	(3.065)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,076.0000	3,138.0000	2.016	0	0	0
16/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	253.0000	272.0000	7.510	0	0	0
16/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	647.0000	683.0000	5.564	0	0	0
16/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	989.0000	933.0000	(5.662)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,025.0000	968.0000	(5.561)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,028.0000	3,090.0000	2.048	0	0	0
16/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	127.0000	116.0000	(8.661)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
16/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	153.0000	166.0000	8.497	0	0	0
16/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,973.0000	5,040.0000	1.347	0	0	0
16/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,138.0000	2,195.0000	2.666	0	0	0
16/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,555.0000	2,615.0000	2.348	0	0	0
16/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,581.0000	4,647.0000	1.441	0	0	0
16/09/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	7,000.0000	7,068.0000	0.971	0	0	0
16/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
16/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,184.0000	2,241.0000	2.610	0	0	0
16/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,950.0000	7,019.0000	0.993	0	0	0
16/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	161.0000	147.0000	(8.696)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,276.0000	3,205.0000	(2.167)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,509.0000	3,573.0000	1.824	0	0	0
16/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,124.0000	3,186.0000	1.985	0	0	0
16/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,829.0000	2,758.0000	(2.510)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,318.0000	5,385.0000	1.260	0	0	0
16/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	19.0000	11.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
16/09/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
16/09/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,466.0000	5,533.0000	1.226	0	0	0
16/09/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,724.0000	3,653.0000	(1.907)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
16/09/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	126.0000	137.0000	8.730	0	0	0
16/09/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	183.0000	198.0000	8.197	0	0	0
16/09/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,050.0000	7,118.0000	0.965	0	0	0
16/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	955.0000	900.0000	(5.759)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,606.0000	3,670.0000	1.775	0	0	0
16/09/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,799.0000	1,731.0000	(3.780)	0	0	0
16/09/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	96.0000	88.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	168.0000	155.0000	(7.738)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
16/09/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	411.0000	436.0000	6.083	0	0	0
16/09/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,191.0000	4,256.0000	1.551	0	0	0
16/09/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,061.0000	1,003.0000	(5.467)	0	0	0
16/09/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
16/09/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	134.0000	122.0000	(8.955)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,077.0000	3,006.0000	(2.307)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
16/09/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	21,978
16/09/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
16/09/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,987.0000	9,056.0000	0.768	0	0	0
16/09/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,630.0000	4,696.0000	1.425	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
16/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,696.0000	2,756.0000	2.226	0	0	0
16/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	633.0000	588.0000	(7.109)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,990.0000	1,920.0000	(3.518)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,942.0000	1,873.0000	(3.553)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,046.0000	2,103.0000	2.786	0	0	0
16/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,364.0000	3,428.0000	1.902	0	0	0
16/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,136.0000	1,076.0000	(5.282)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,614.0000	5,681.0000	1.193	0	0	0
16/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,728.0000	4,794.0000	1.396	0	0	0
16/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,838.0000	8,907.0000	0.781	0	0	0
16/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,337.0000	4,402.0000	1.499	0	0	0
16/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,978.0000	2,907.0000	(2.384)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	74.0000	79.0000	6.757	0	0	0
16/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,136.0000	2,066.0000	(3.277)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,554.0000	6,622.0000	1.038	0	0	0
16/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,098.0000	1,039.0000	(5.373)	0	0	0
16/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,531.0000	2,461.0000	(2.766)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,127.0000	3,056.0000	(2.271)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	738.0000	689.0000	(6.640)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	522.0000	484.0000	(7.280)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	114.0000	125.0000	9.649	0	0	0
16/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	585.0000	543.0000	(7.179)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,950.0000	7,019.0000	0.993	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	316.0000	337.0000	6.646	0	0	0
16/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	896.0000	939.0000	4.799	0	0	0
16/09/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	126.0000	137.0000	8.730	0	0	0
16/09/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,779.0000	2,708.0000	(2.555)	0	0	0
16/09/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,023.0000	3,953.0000	(1.740)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	207.0000	190.0000	(8.213)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	81.0000	87.0000	7.407	0	0	0
16/09/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,346.0000	1,281.0000	(4.829)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	550.0000	583.0000	6.000	0	0	0
16/09/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,532.0000	4,598.0000	1.456	0	0	0
16/09/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	369.0000	340.0000	(7.859)	0	0	140
16/09/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,093.0000	4,158.0000	1.588	0	0	0
16/09/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,994.0000	8,062.0000	0.851	0	0	0
16/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	96.0000	103.0000	7.292	0	0	0
16/09/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	463.0000	491.0000	6.048	0	0	0
16/09/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,684.0000	1,738.0000	3.207	0	0	0
16/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/09/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,417.0000	5,484.0000	1.237	0	0	0
16/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,774.0000	1,829.0000	3.100	0	0	0
16/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,955.0000	2,011.0000	2.864	0	0	0
16/09/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,303.0000	1,239.0000	(4.912)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
16/09/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,504.0000	6,572.0000	1.046	0	0	0
16/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,218.0000	1,155.0000	(5.172)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	196.0000	180.0000	(8.163)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,558.0000	3,622.0000	1.799	0	0	0
16/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,864.0000	1,919.0000	2.951	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	186.0000	171.0000	(8.065)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,235.0000	2,164.0000	(3.177)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,461.0000	3,525.0000	1.849	0	0	0
16/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,072.0000	5,138.0000	1.301	0	0	0
16/09/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,226.0000	3,156.0000	(2.170)	0	0	0
16/09/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,973.0000	3,903.0000	(1.762)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	186.0000	171.0000	(8.065)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	658.0000	612.0000	(6.991)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
16/09/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	113.0000	103.0000	(8.850)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	453.0000	419.0000	(7.506)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	381.0000	352.0000	(7.612)	352	352	140
16/09/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,291.0000	8,360.0000	0.832	0	0	0
16/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,010.0000	6,077.0000	1.115	0	0	0
16/09/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	294.0000	315.0000	7.143	0	0	0
16/09/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	345.0000	318.0000	(7.826)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,774.0000	3,703.0000	(1.881)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	273.0000	293.0000	7.326	0	0	0
16/09/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,023.0000	5,089.0000	1.314	0	0	0
16/09/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,655.0000	3,719.0000	1.751	0	0	0
16/09/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,051.0000	1,096.0000	4.282	0	0	0
16/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,729.0000	2,659.0000	(2.565)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,045.0000	4,109.0000	1.582	0	0	0
16/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	795.0000	745.0000	(6.289)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
16/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,980.0000	3,042.0000	2.081	0	0	0
16/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,664.0000	5,731.0000	1.183	0	0	0
16/09/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,928.0000	2,857.0000	(2.425)	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
16/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,525.0000	3,454.0000	(2.014)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,861.0000	5,929.0000	1.160	0	0	0
16/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,734.0000	9,804.0000	0.719	0	0	0
16/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,059.0000	6,127.0000	1.122	0	0	0
16/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,568.0000	1,501.0000	(4.273)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,242.0000	8,311.0000	0.837	0	0	0
16/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,475.0000	3,404.0000	(2.043)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	859.0000	900.0000	4.773	0	0	0
16/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,276.0000	2,334.0000	2.548	0	0	0
16/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,753.0000	1,684.0000	(3.936)	0	0	0
16/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	164.0000	151.0000	(7.927)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,482.0000	2,411.0000	(2.861)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	519.0000	551.0000	6.166	0	0	0
16/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	118.0000	108.0000	(8.475)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
16/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	386.0000	410.0000	6.218	0	0	0
16/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,092.0000	2,150.0000	2.772	0	0	0
16/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	766.0000	717.0000	(6.397)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	423.0000	391.0000	(7.565)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,649.0000	2,709.0000	2.265	0	0	0
16/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	786.0000	826.0000	5.089	0	0	0
16/09/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	216.0000	233.0000	7.870	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,142.0000	4,207.0000	1.569	0	0	0
16/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
16/09/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,306.0000	6,374.0000	1.078	0	0	0
16/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,260.0000	1,197.0000	(5.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
16/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,885.0000	2,947.0000	2.149	0	0	0
16/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,602.0000	2,662.0000	2.306	0	0	0
16/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	88.0000	95.0000	7.955	0	0	0
16/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,415.0000	2,474.0000	2.443	0	0	0
16/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	108.0000	99.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	750.0000	789.0000	5.200	0	0	0
16/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	124.0000	114.0000	(8.065)	0	0	0
16/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	408.0000	377.0000	(7.598)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	199.0000	215.0000	8.040	0	0	0
16/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,176.0000	3,106.0000	(2.204)	0	0	0
16/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,523.0000	1,456.0000	(4.399)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,322.0000	2,380.0000	2.498	0	0	0
16/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	921.0000	867.0000	(5.863)	0	0	0
16/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,185.0000	2,115.0000	(3.204)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
16/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,649.0000	2,709.0000	2.265	0	0	0
16/09/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,093.0000	8,162.0000	0.853	0	0	0
16/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,937.0000	9,007.0000	0.783	0	0	0
16/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
16/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,898.0000	3,963.0000	1.668	0	0	0
16/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	201.0000	185.0000	(7.960)	0	0	0
16/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,933.0000	2,994.0000	2.080	0	0	0
16/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,455.0000	6,523.0000	1.053	0	0	0

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16/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,461.0000	2,521.0000	2.438	0	0	0
16/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	323.0000	298.0000	(7.740)	0	0	0
16/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	486.0000	450.0000	(7.407)	0	0	0
16/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,574.0000	3,504.0000	(1.959)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,276.0000	2,334.0000	2.548	0	0	0
16/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,851.0000	6,919.0000	0.993	0	0	0
16/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,729.0000	1,783.0000	3.123	0	0	0
16/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	8,043.0000	8,112.0000	0.858	0	0	0
16/09/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,367.0000	5,434.0000	1.248	0	0	0
16/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,413.0000	3,476.0000	1.846	0	0	0
16/09/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,109.0000	6,176.0000	1.097	0	0	0
16/09/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,385.0000	4,451.0000	1.505	0	0	0
16/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,788.0000	8,857.0000	0.785	0	0	0
16/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,790.0000	2,851.0000	2.186	0	0	0
16/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	3,923.0000	3,853.0000	(1.784)	0	0	0
16/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,696.0000	2,756.0000	2.226	0	0	0
16/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	614.0000	649.0000	5.700	0	0	0
16/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	3,163
16/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,752.0000	6,820.0000	1.007	0	0	0
16/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	118.0000	108.0000	(8.475)	0	0	0
16/09/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
16/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,819.0000	1,874.0000	3.024	0	0	0
16/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,415.0000	2,474.0000	2.443	0	0	0
16/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	105.0000	112.0000	6.667	0	0	0
16/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,826.0000	4,892.0000	1.368	0	0	0
16/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
16/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,874.0000	3,803.0000	(1.833)	0	0	0
16/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,087.0000	2,016.0000	(3.402)	0	0	0
16/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,440.0000	8,509.0000	0.818	0	0	0
16/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,177.0000	1,114.0000	(5.353)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,875.0000	4,941.0000	1.354	0	0	0
16/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,142.0000	8,211.0000	0.847	0	0	0
16/09/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,540.0000	8,609.0000	0.808	0	0	0
16/09/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
16/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,679.0000	4,745.0000	1.411	0	0	0
16/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	144.0000	132.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,158.0000	6,226.0000	1.104	0	0	0
16/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,230.0000	2,288.0000	2.601	0	0	0
16/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,230.0000	2,288.0000	2.601	0	0	0
16/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	857.0000	804.0000	(6.184)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	234.0000	252.0000	7.692	0	0	0
16/09/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	0.0000	521.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,192.0000	8,261.0000	0.842	0	0	0
16/09/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	715.0000	753.0000	5.315	0	0	0
16/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
16/09/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	504.0000	467.0000	(7.341)	0	0	0
16/09/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	989.0000	933.0000	(5.662)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	581.0000	615.0000	5.852	0	0	0
16/09/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	167.0000	181.0000	8.383	0	0	0
16/09/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	225.0000	207.0000	(8.000)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
16/09/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,239.0000	4,304.0000	1.533	0	0	0
16/09/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	218.0000	201.0000	(7.798)	0	0	21,978
16/09/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	973.0000	1,016.0000	4.419	0	0	0
16/09/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,208.0000	6,275.0000	1.079	0	0	0
16/09/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,000.0000	2,057.0000	2.850	0	0	0
16/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,847.0000	1,778.0000	(3.736)	0	0	0
16/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	0.0000	8,013.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,824.0000	3,753.0000	(1.857)	0	0	0
16/09/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	0.0000	519.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	238.0000	219.0000	(7.983)	0	0	0
16/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,829.0000	2,758.0000	(2.510)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,466.0000	1,517.0000	3.479	0	0	0
16/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	0.0000	112.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,338.0000	1,387.0000	3.662	0	0	0
16/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	0.0000	1,114.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	0.0000	15.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	0.0000	4,003.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	0.0000	3,006.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	260.0000	239.0000	(8.077)	0	0	0
16/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	0.0000	2,016.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	252.0000	232.0000	(7.937)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,509.0000	1,561.0000	3.446	0	0	0
16/09/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,380.0000	1,430.0000	3.623	0	0	0
16/09/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	231.0000	213.0000	(7.792)	0	0	0
16/09/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	437.0000	405.0000	(7.323)	0	0	0
16/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,552.0000	1,605.0000	3.415	0	0	0
16/09/2009	\$ / R	2010/09/13			Currency Future	7.8951	7.8217	(0.930)	0.0000	0.0000	0
16/09/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
16/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,668.0000	1,599.0000	(4.137)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	616.0000	573.0000	(6.981)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	671.0000	702.0000	4.620	0	0	0
16/09/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	920.0000	867.0000	(5.761)	0	0	0
16/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	565.0000	525.0000	(7.080)	0	0	0
16/09/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
16/09/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	770.0000	803.0000	4.286	0	0	0
16/09/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,604.0000	4,669.0000	1.412	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,749.0000	3,675.0000	(1.974)	0	0	0
16/09/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,563.0000	6,631.0000	1.036	0	0	0
16/09/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,537.0000	8,607.0000	0.820	0	0	0
16/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,286.0000	2,341.0000	2.406	0	0	0
16/09/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
16/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	115.0000	105.0000	(8.696)	0	0	0
16/09/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,697.0000	2,754.0000	2.113	0	0	0
16/09/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,649.0000	3,576.0000	(2.001)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,799.0000	3,725.0000	(1.948)	0	0	0
16/09/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,415.0000	6,483.0000	1.060	0	0	0
16/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
16/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,390.0000	8,459.0000	0.822	0	0	0
16/09/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,600.0000	3,526.0000	(2.056)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
16/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
16/09/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,611.0000	2,539.0000	(2.758)	0	0	0
16/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,459.0000	4,523.0000	1.435	0	0	0
16/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	0
16/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,559.0000	2,615.0000	2.188	0	0	0
16/09/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	519.0000	482.0000	(7.129)	0	0	0
16/09/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,660.0000	2,588.0000	(2.707)	0	0	0
16/09/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	874.0000	910.0000	4.119	0	0	0
16/09/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,807.0000	2,735.0000	(2.565)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,193.0000	8,262.0000	0.842	0	0	0
16/09/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,712.0000	1,643.0000	(4.030)	0	0	0
16/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	477.0000	443.0000	(7.128)	439	439	585
16/09/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	949.0000	895.0000	(5.690)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	639.0000	669.0000	4.695	0	0	0
16/09/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
16/09/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	634.0000	591.0000	(6.782)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	204.0000	187.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	0.0000	637.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	909.0000	946.0000	4.070	0	0	0
16/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	304.0000	323.0000	6.250	0	0	0
16/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	0.0000	609.0000	100.000	600	600	409
16/09/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	231.0000	212.0000	(8.225)	0	0	0
16/09/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	192.0000	176.0000	(8.333)	0	0	0
16/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	982.0000	1,021.0000	3.971	0	0	0
16/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	865.0000	813.0000	(6.012)	0	0	0
16/09/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	504.0000	468.0000	(7.143)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,218.0000	6,286.0000	1.094	0	0	0
16/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,514.0000	2,441.0000	(2.904)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,500.0000	3,427.0000	(2.086)	0	0	0
16/09/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
16/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,581.0000	1,512.0000	(4.364)	0	0	0
16/09/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
16/09/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,948.0000	3,875.0000	(1.849)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	370.0000	391.0000	5.676	0	0	0
16/09/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
16/09/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,955.0000	2,882.0000	(2.470)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,984.0000	1,914.0000	(3.528)	0	0	0
16/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	193.0000	209.0000	8.290	0	0	0
16/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,138.0000	1,080.0000	(5.097)	0	0	0
16/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
16/09/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,847.0000	1,777.0000	(3.790)	0	0	0
16/09/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,439.0000	8,508.0000	0.818	0	0	0
16/09/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
16/09/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
16/09/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
16/09/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,464.0000	6,532.0000	1.052	0	0	0
16/09/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	245.0000	262.0000	6.939	0	0	0
16/09/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	325.0000	345.0000	6.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,040.0000	984.0000	(5.385)	0	0	0
16/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	200.0000	183.0000	(8.500)	0	0	0
16/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,242.0000	8,311.0000	0.837	0	0	0
16/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,422.0000	2,477.0000	2.271	0	0	0
16/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,605.0000	2,662.0000	2.188	0	0	0
16/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,314.0000	4,378.0000	1.484	0	0	0
16/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,507.0000	4,572.0000	1.442	0	0	0
16/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
16/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
16/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,268.0000	6,335.0000	1.069	0	0	0
16/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
16/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
16/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
16/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	581.0000	541.0000	(6.885)	0	0	0
16/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,291.0000	8,360.0000	0.832	0	0	0
16/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	111.0000	101.0000	(9.009)	0	0	0
16/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
16/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	736.0000	769.0000	4.484	0	0	0
16/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,317.0000	6,384.0000	1.061	0	0	0
16/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
16/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,848.0000	3,775.0000	(1.897)	0	0	0
16/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,266.0000	4,329.0000	1.477	0	0	0
16/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,120.0000	6,188.0000	1.111	0	0	0
16/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
16/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,170.0000	4,233.0000	1.511	0	0	0
16/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,857.0000	2,784.0000	(2.555)	0	0	0
16/09/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,377.0000	2,432.0000	2.314	0	0	0
16/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,094.0000	8,163.0000	0.852	0	0	0
16/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	227.0000	244.0000	7.489	0	0	0
16/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	222.0000	203.0000	(8.559)	0	0	0
16/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
16/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	549.0000	510.0000	(7.104)	0	0	0
16/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,892.0000	1,822.0000	(3.700)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	804.0000	838.0000	4.229	0	0	0
16/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,072.0000	1,015.0000	(5.317)	0	0	0
16/09/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,998.0000	3,924.0000	(1.851)	0	0	0
16/09/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,362.0000	4,426.0000	1.467	0	0	0
16/09/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,467.0000	2,523.0000	2.270	0	0	0
16/09/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/09/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,758.0000	2,686.0000	(2.611)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	107.0000	98.0000	(8.411)	0	0	0
16/09/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,802.0000	1,732.0000	(3.885)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,009.0000	954.0000	(5.451)	0	0	0
16/09/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
16/09/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	213.0000	195.0000	(8.451)	0	0	0
16/09/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	264.0000	282.0000	6.818	0	0	0
16/09/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	3,004.0000	2,932.0000	(2.397)	0	0	0
16/09/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/09/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	2,031.0000	1,960.0000	(3.496)	0	0	0
16/09/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
16/09/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,045.0000	8,114.0000	0.858	0	0	0
16/09/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/09/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,071.0000	6,139.0000	1.120	0	0	0
16/09/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,122.0000	4,185.0000	1.528	0	0	0
16/09/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,173.0000	1,114.0000	(5.030)	0	0	0
16/09/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	178.0000	192.0000	7.865	0	0	0
16/09/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	237.0000	217.0000	(8.439)	0	0	0
16/09/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,241.0000	2,295.0000	2.410	0	0	0
16/09/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
16/09/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	0.0000	37.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	0.0000	6,040.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	0.0000	8,016.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	0.0000	4,088.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	0.0000	2,054.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	0.0000	62.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	0.0000	3,030.0000	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
16/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	0.0000	4,024.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	0.0000	32.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	0.0000	1,184.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	0.0000	162.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	0.0000	110.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	0.0000	227.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	0.0000	2,205.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	0.0000	628.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	0.0000	606.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13			Currency Future	8.0088	7.9361	(0.908)	0.0000	0.0000	0
16/09/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	0.0000	1,134.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	1,028.0000	1,060.0000	3.113	0	0	0
16/09/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	0.0000	520.0000	100.000	512	512	117
16/09/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	587.0000	546.0000	(6.985)	0	0	0
16/09/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	724.0000	749.0000	3.453	0	0	0
16/09/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	733.0000	685.0000	(6.548)	0	0	0
16/09/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,064.0000	1,097.0000	3.102	0	0	0
16/09/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	955.0000	899.0000	(5.864)	0	0	0
16/09/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	446.0000	463.0000	3.812	0	0	0
16/09/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,747.0000	2,800.0000	1.929	0	0	0
16/09/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	141.0000	130.0000	(7.801)	0	0	0
16/09/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	124.0000	129.0000	4.032	0	0	0
16/09/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
16/09/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,633.0000	4,693.0000	1.295	0	0	0
16/09/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,633.0000	1,565.0000	(4.164)	0	0	0
16/09/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
16/09/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,538.0000	2,467.0000	(2.797)	0	0	0
16/09/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,579.0000	6,644.0000	0.988	0	0	0
16/09/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,251.0000	8,318.0000	0.812	0	0	0
16/09/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	756.0000	781.0000	3.307	0	0	0
16/09/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,496.0000	8,563.0000	0.789	0	0	0
16/09/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	143.0000	131.0000	(8.392)	0	0	0
16/09/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,237.0000	6,301.0000	1.026	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,584.0000	4,645.0000	1.331	0	0	0
16/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
16/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,518.0000	3,445.0000	(2.075)	0	0	0
16/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,297.0000	4,357.0000	1.396	0	0	0
16/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	95.0000	86.0000	(9.474)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,530.0000	6,595.0000	0.995	0	0	0
16/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,286.0000	6,350.0000	1.018	0	0	0
16/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	715.0000	668.0000	(6.573)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,202.0000	8,269.0000	0.817	0	0	0
16/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	573.0000	533.0000	(6.981)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,138.0000	1,172.0000	2.988	0	0	0
16/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	156.0000	143.0000	(8.333)	0	0	0
16/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,432.0000	2,482.0000	2.056	0	0	0
16/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	291.0000	304.0000	4.467	0	0	0
16/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	547.0000	508.0000	(7.130)	0	0	117
16/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,865.0000	3,793.0000	(1.863)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,545.0000	8,612.0000	0.784	0	0	0
16/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	601.0000	560.0000	(6.822)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,877.0000	2,805.0000	(2.503)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
16/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	922.0000	952.0000	3.254	0	0	0
16/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
16/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	256.0000	236.0000	(7.813)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,933.0000	1,863.0000	(3.621)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,139.0000	6,203.0000	1.043	0	0	0
16/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	98.0000	90.0000	(8.163)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	992.0000	1,023.0000	3.125	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,202.0000	4,261.0000	1.404	0	0	0
16/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,104.0000	8,171.0000	0.827	0	0	0
16/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,889.0000	1,819.0000	(3.706)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
16/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	261.0000	240.0000	(8.046)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,828.0000	2,756.0000	(2.546)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	680.0000	634.0000	(6.765)	0	0	0
16/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,702.0000	2,754.0000	1.925	0	0	0
16/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	161.0000	147.0000	(8.696)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	631.0000	588.0000	(6.815)	0	0	0
16/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	980.0000	925.0000	(5.612)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
16/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,344.0000	2,393.0000	2.090	0	0	0
16/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	311.0000	325.0000	4.502	0	0	0
16/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	302.0000	279.0000	(7.616)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,635.0000	2,563.0000	(2.732)	0	0	0
16/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,120.0000	1,061.0000	(5.268)	0	0	0
16/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
16/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,477.0000	2,527.0000	2.019	0	0	0
16/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,965.0000	3,892.0000	(1.841)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,717.0000	1,648.0000	(4.019)	0	0	0
16/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	286.0000	263.0000	(8.042)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	108.0000	112.0000	3.704	0	0	0
16/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,974.0000	2,902.0000	(2.421)	0	0	0
16/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,617.0000	3,544.0000	(2.018)	0	0	0
16/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,816.0000	3,743.0000	(1.913)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,022.0000	1,951.0000	(3.511)	0	0	0
16/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	254.0000	265.0000	4.331	0	0	0
16/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,212.0000	1,152.0000	(4.950)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
16/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,007.0000	950.0000	(5.660)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	4,249.0000	4,309.0000	1.412	0	0	0
16/09/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	8,056.0000	8,122.0000	0.819	0	0	0
16/09/2009	\$ / R	2010/12/13	7.40	Put	Currency Future	398.0000	414.0000	4.020	0	0	0
16/09/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
16/09/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
16/09/2009	\$ / R	2010/12/13	10.40	Call	Currency Future	265.0000	244.0000	(7.925)	0	0	0
16/09/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,188.0000	6,252.0000	1.034	0	0	0
16/09/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,091.0000	6,155.0000	1.051	0	0	0
16/09/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,657.0000	2,708.0000	1.919	0	0	0
16/09/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,388.0000	2,437.0000	2.052	0	0	0
16/09/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,150.0000	1,090.0000	(5.217)	0	0	0
16/09/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	308.0000	284.0000	(7.792)	0	0	0
16/09/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,568.0000	3,495.0000	(2.046)	0	0	0
16/09/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
16/09/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	821.0000	848.0000	3.289	0	0	0
16/09/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,300.0000	2,348.0000	2.087	0	0	0
16/09/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	163.0000	149.0000	(8.589)	0	0	0
16/09/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,447.0000	8,514.0000	0.793	0	0	0
16/09/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,154.0000	4,213.0000	1.420	0	0	0
16/09/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,586.0000	2,515.0000	(2.746)	0	0	0
16/09/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
16/09/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,675.0000	1,606.0000	(4.119)	0	0	0
16/09/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,766.0000	3,693.0000	(1.938)	0	0	0
16/09/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	116.0000	120.0000	3.448	0	0	0
16/09/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,779.0000	2,708.0000	(2.555)	0	0	0
16/09/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	8,153.0000	8,220.0000	0.822	0	0	0
16/09/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	236.0000	247.0000	4.661	0	0	0
16/09/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
16/09/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	297.0000	273.0000	(8.081)	0	0	0
16/09/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	272.0000	284.0000	4.412	0	0	0
16/09/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,181.0000	1,121.0000	(5.080)	0	0	0
16/09/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,915.0000	3,842.0000	(1.865)	0	0	0
16/09/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	68.0000	71.0000	4.412	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,977.0000	1,907.0000	(3.541)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,925.0000	2,853.0000	(2.462)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
16/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	854.0000	882.0000	3.279	0	0	0
16/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	663.0000	618.0000	(6.787)	0	0	0
16/09/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,245.0000	1,183.0000	(4.980)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
16/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	422.0000	439.0000	4.028	0	0	0
16/09/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,067.0000	1,996.0000	(3.435)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,481.0000	6,546.0000	1.003	0	0	0
16/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	788.0000	814.0000	3.299	0	0	0
16/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
16/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,845.0000	1,776.0000	(3.740)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	697.0000	651.0000	(6.600)	0	0	0
16/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,536.0000	4,597.0000	1.345	0	0	0
16/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
16/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
16/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,091.0000	1,032.0000	(5.408)	0	0	0
16/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	332.0000	346.0000	4.217	0	0	0
16/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	647.0000	603.0000	(6.801)	0	0	0
16/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,014.0000	3,942.0000	(1.794)	0	0	0
16/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,023.0000	2,951.0000	(2.382)	0	0	0
16/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
16/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,522.0000	2,572.0000	1.983	0	0	0
16/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	280.0000	258.0000	(7.857)	0	0	0
16/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	888.0000	917.0000	3.266	0	0	0
16/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
16/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,393.0000	4,453.0000	1.366	0	0	0
16/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
16/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,300.0000	8,367.0000	0.807	0	0	0
16/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
16/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,335.0000	6,399.0000	1.010	0	0	0
16/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	154.0000	141.0000	(8.442)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,345.0000	4,405.0000	1.381	0	0	0
16/09/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	0.0000	1,216.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	0.0000	2,041.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	0.0000	230.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	0.0000	3,991.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	0.0000	3,000.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	0.0000	703.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	0.0000	717.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	0.0000	290.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	0.0000	8,073.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	0.0000	59.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	0.0000	6,106.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	0.0000	92.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	0.0000	4,166.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	0.0000	2,304.0000	100.000	0	0	0
16/09/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	0.0000	152.0000	100.000	0	0	0
16/09/2009	£ / R	2009/12/14			Currency Future	12.3680	12.3128	(0.446)	12.4000	12.2600	36,712
16/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,814.0000	1,863.0000	2.701	0	0	0
16/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,694.0000	4,748.0000	1.150	0	0	0
16/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
16/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,533.0000	9,588.0000	0.577	0	0	0
16/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,364.0000	1,312.0000	(3.812)	0	0	0
16/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,833.0000	8,888.0000	0.623	0	0	0
16/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
16/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	21.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
16/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	970.0000	1,012.0000	4.330	0	0	0
16/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	0.0000	5,993.0000	100.000	0	0	0
16/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,628.0000	1,676.0000	2.948	0	0	0
16/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
16/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	571.0000	537.0000	(5.954)	0	0	0
16/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,836.0000	6,891.0000	0.805	0	0	0
16/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,768.0000	4,713.0000	(1.154)	0	0	0
16/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,483.0000	9,538.0000	0.580	0	0	0
16/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	253.0000	274.0000	8.300	0	0	0
16/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,739.0000	5,794.0000	0.958	0	0	0
16/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,183.0000	9,238.0000	0.599	0	0	0
16/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
16/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,686.0000	6,741.0000	0.823	0	0	0
16/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
16/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,535.0000	7,590.0000	0.730	0	0	0
16/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,877.0000	2,823.0000	(1.877)	0	0	0
16/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
16/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,674.0000	1,723.0000	2.927	0	0	0
16/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	0.0000	4,004.0000	100.000	0	0	0
16/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,799.0000	1,746.0000	(2.946)	0	0	0
16/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,897.0000	1,843.0000	(2.847)	0	0	0
16/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,927.0000	2,872.0000	(1.879)	0	0	0
16/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	69.0000	80.0000	15.942	0	0	0
16/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
16/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
16/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,721.0000	2,774.0000	1.948	0	0	0
16/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
16/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	955.0000	912.0000	(4.503)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	179.0000	197.0000	10.056	0	0	0
16/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	196.0000	215.0000	9.694	0	0	0
16/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
16/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,112.0000	3,165.0000	1.703	0	0	0
16/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
16/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,181.0000	1,225.0000	3.726	0	0	0
16/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
16/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,983.0000	9,038.0000	0.612	0	0	0
16/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	355.0000	332.0000	(6.479)	0	0	0
16/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,092.0000	5,146.0000	1.060	0	0	0
16/09/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,506.0000	3,559.0000	1.512	0	0	0
16/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,483.0000	2,429.0000	(2.175)	0	0	0
16/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,995.0000	1,941.0000	(2.707)	0	0	0
16/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,095.0000	1,139.0000	4.018	0	0	0
16/09/2009	£ / R	2009/12/14	16.30	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
16/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,044.0000	1,990.0000	(2.642)	0	0	0
16/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,136.0000	7,191.0000	0.771	0	0	0
16/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,086.0000	7,141.0000	0.776	0	0	0
16/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,490.0000	5,545.0000	1.002	0	0	0
16/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,247.0000	4,302.0000	1.295	0	0	0
16/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,508.0000	1,456.0000	(3.448)	0	0	0
16/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	163.0000	151.0000	(7.362)	0	0	0
16/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
16/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	274.0000	296.0000	8.029	0	0	0
16/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,133.0000	9,188.0000	0.602	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
16/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,274.0000	3,219.0000	(1.680)	0	0	0
16/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	456.0000	486.0000	6.579	0	0	0
16/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	664.0000	628.0000	(5.422)	0	0	0
16/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,312.0000	1,358.0000	3.506	0	0	0
16/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,843.0000	4,897.0000	1.115	0	0	0
16/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	61.0000	71.0000	16.393	0	0	0
16/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,235.0000	7,290.0000	0.760	0	0	0
16/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	87.0000	100.0000	14.943	0	0	0
16/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	374.0000	349.0000	(6.684)	0	0	0
16/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,540.0000	5,594.0000	0.975	0	0	0
16/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,976.0000	2,922.0000	(1.815)	0	0	0
16/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,141.0000	5,196.0000	1.070	0	0	0
16/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,555.0000	3,609.0000	1.519	0	0	0
16/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,883.0000	8,938.0000	0.619	0	0	0
16/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,934.0000	7,990.0000	0.706	0	0	0
16/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	277.0000	258.0000	(6.859)	0	0	0
16/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,992.0000	5,047.0000	1.102	0	0	0
16/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,161.0000	3,214.0000	1.677	0	0	0
16/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,946.0000	1,892.0000	(2.775)	0	0	0
16/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	889.0000	929.0000	4.499	0	0	0
16/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,079.0000	1,034.0000	(4.171)	0	0	0
16/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
16/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	393.0000	367.0000	(6.616)	0	0	0
16/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,886.0000	6,941.0000	0.799	0	0	0
16/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,582.0000	1,630.0000	3.034	0	0	0
16/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,986.0000	7,041.0000	0.787	0	0	0
16/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	487.0000	519.0000	6.571	0	0	0
16/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	996.0000	952.0000	(4.418)	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
16/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,071.0000	4,016.0000	(1.351)	0	0	0
16/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
16/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	78.0000	89.0000	14.103	0	0	0
16/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,783.0000	8,838.0000	0.626	0	0	0
16/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,185.0000	7,240.0000	0.765	0	0	0
16/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	877.0000	836.0000	(4.675)	0	0	0
16/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	109.0000	123.0000	12.844	0	0	0
16/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,191.0000	5,246.0000	1.060	0	0	0
16/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,241.0000	5,296.0000	1.049	0	0	0
16/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	771.0000	810.0000	5.058	0	0	0
16/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	542.0000	509.0000	(6.089)	0	0	0
16/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	217.0000	202.0000	(6.912)	0	0	0
16/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	697.0000	660.0000	(5.308)	0	0	0
16/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	849.0000	889.0000	4.711	0	0	0
16/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
16/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,037.0000	993.0000	(4.243)	0	0	0
16/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
16/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	487.0000	456.0000	(6.366)	0	0	0
16/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,495.0000	4,550.0000	1.224	0	0	0
16/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	632.0000	596.0000	(5.696)	0	0	0
16/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,233.0000	9,288.0000	0.596	0	0	0
16/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,786.0000	6,841.0000	0.810	0	0	0
16/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
16/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	239.0000	222.0000	(7.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
16/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,433.0000	9,488.0000	0.583	0	0	0
16/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,383.0000	9,438.0000	0.586	0	0	0
16/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,401.0000	1,447.0000	3.283	0	0	0
16/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,456.0000	3,510.0000	1.563	0	0	0
16/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,683.0000	8,738.0000	0.633	0	0	0
16/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	810.0000	849.0000	4.815	0	0	0
16/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
16/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,736.0000	6,791.0000	0.817	0	0	0
16/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
16/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,779.0000	2,724.0000	(1.979)	0	0	0
16/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,793.0000	4,848.0000	1.148	0	0	0
16/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	228.0000	212.0000	(7.018)	0	0	0
16/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,673.0000	2,725.0000	1.945	0	0	0
16/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,744.0000	4,798.0000	1.138	0	0	0
16/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,942.0000	4,997.0000	1.113	0	0	0
16/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,770.0000	2,823.0000	1.913	0	0	0
16/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,988.0000	6,043.0000	0.919	0	0	0
16/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	214.0000	234.0000	9.346	0	0	0
16/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	425.0000	455.0000	7.059	0	0	0
16/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,412.0000	1,360.0000	(3.683)	0	0	0
16/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,238.0000	2,185.0000	(2.368)	0	0	0
16/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	291.0000	271.0000	(6.873)	0	0	0
16/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,868.0000	2,920.0000	1.813	0	0	0
16/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,014.0000	3,067.0000	1.758	0	0	0
16/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2009/12/14	9.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
16/09/2009	£ / R 2009/12/14	18.80	Put	Currency Future	6,437.0000	6,492.0000	0.854	0	0	0
16/09/2009	£ / R 2009/12/14	12.75	Put	Currency Future	659.0000	695.0000	5.463	0	0	0
16/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,268.0000	1,313.0000	3.549	0	0	0
16/09/2009	£ / R 2009/12/14	15.00	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
16/09/2009	£ / R 2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	15.35	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
16/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,092.0000	2,039.0000	(2.533)	0	0	0
16/09/2009	£ / R 2009/12/14	15.40	Put	Currency Future	3,063.0000	3,116.0000	1.730	0	0	0
16/09/2009	£ / R 2009/12/14	11.00	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
16/09/2009	£ / R 2009/12/14	9.15	Call	Currency Future	3,224.0000	3,170.0000	(1.675)	0	0	0
16/09/2009	£ / R 2009/12/14	12.85	Put	Currency Future	733.0000	771.0000	5.184	0	0	0
16/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
16/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,336.0000	2,282.0000	(2.312)	0	0	0
16/09/2009	£ / R 2009/12/14	13.05	Call	Currency Future	207.0000	192.0000	(7.246)	0	0	0
16/09/2009	£ / R 2009/12/14	15.20	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
16/09/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,733.0000	8,788.0000	0.630	0	0	0
16/09/2009	£ / R 2009/12/14	10.85	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
16/09/2009	£ / R 2009/12/14	12.30	Call	Currency Future	437.0000	407.0000	(6.865)	0	0	0
16/09/2009	£ / R 2009/12/14	17.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,224.0000	1,269.0000	3.676	0	0	0
16/09/2009	£ / R 2009/12/14	10.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
16/09/2009	£ / R 2009/12/14	10.15	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
16/09/2009	£ / R 2009/12/14	21.70	Put	Currency Future	9,333.0000	9,388.0000	0.589	0	0	0
16/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	696.0000	733.0000	5.316	0	0	0
16/09/2009	£ / R 2009/12/14	15.60	Put	Currency Future	3,259.0000	3,313.0000	1.657	0	0	0
16/09/2009	£ / R 2009/12/14	7.85	Call	Currency Future	4,519.0000	4,464.0000	(1.217)	0	0	0
16/09/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,076.0000	3,021.0000	(1.788)	0	0	0
16/09/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,532.0000	2,478.0000	(2.133)	0	0	0
16/09/2009	£ / R 2009/12/14	17.40	Put	Currency Future	5,042.0000	5,096.0000	1.071	0	0	0
16/09/2009	£ / R 2009/12/14	10.00	Call	Currency Future	2,385.0000	2,331.0000	(2.264)	0	0	0
16/09/2009	£ / R 2009/12/14	15.70	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/09/2009	£ / R 2009/12/14	12.80	Call	Currency Future	264.0000	246.0000	(6.818)	0	0	0
16/09/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,324.0000	3,269.0000	(1.655)	0	0	0
16/09/2009	£ / R 2009/12/14	15.60	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
16/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,033.0000	9,088.0000	0.609	0	0	0
16/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,268.0000	1,217.0000	(4.022)	0	0	0
16/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,335.0000	7,390.0000	0.750	0	0	0
16/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
16/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
16/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,479.0000	2,531.0000	2.098	0	0	0
16/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,026.0000	2,971.0000	(1.818)	0	0	0
16/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,181.0000	1,225.0000	3.726	0	0	0
16/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	588.0000	623.0000	5.952	0	0	0
16/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,036.0000	7,091.0000	0.782	0	0	0
16/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,356.0000	1,402.0000	3.392	0	0	0
16/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	514.0000	482.0000	(6.226)	0	0	0
16/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,356.0000	1,402.0000	3.392	0	0	0
16/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,126.0000	1,076.0000	(4.440)	0	0	0
16/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,674.0000	1,723.0000	2.927	0	0	0
16/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
16/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,933.0000	8,988.0000	0.616	0	0	0
16/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	601.0000	566.0000	(5.824)	0	0	0
16/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,819.0000	2,871.0000	1.845	0	0	0
16/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,309.0000	3,362.0000	1.602	0	0	0
16/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
16/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
16/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,383.0000	2,434.0000	2.140	0	0	0
16/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,556.0000	1,504.0000	(3.342)	0	0	0
16/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	197.0000	183.0000	(7.107)	0	0	0
16/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	233.0000	253.0000	8.584	0	0	0
16/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
16/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,581.0000	2,527.0000	(2.092)	0	0	0
16/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	100.0000	93.0000	(7.000)	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
16/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,908.0000	1,957.0000	2.568	0	0	0
16/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,485.0000	7,540.0000	0.735	0	0	0
16/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,936.0000	6,991.0000	0.793	0	0	0
16/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	197.0000	183.0000	(7.107)	0	0	0
16/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,435.0000	7,490.0000	0.740	0	0	0
16/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	554.0000	587.0000	5.957	0	0	0
16/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
16/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,374.0000	3,319.0000	(1.630)	0	0	0
16/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	296.0000	319.0000	7.770	0	0	0
16/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,287.0000	2,338.0000	2.230	0	0	0
16/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
16/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	319.0000	343.0000	7.524	0	0	0
16/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	369.0000	394.0000	6.775	0	0	0
16/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,587.0000	6,642.0000	0.835	0	0	0
16/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	970.0000	1,012.0000	4.330	0	0	0
16/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	14.30	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
16/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,644.0000	4,699.0000	1.184	0	0	0
16/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
16/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	839.0000	799.0000	(4.768)	0	0	0
16/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	623.0000	659.0000	5.778	0	0	0
16/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	771.0000	810.0000	5.058	0	0	0
16/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,582.0000	1,630.0000	3.034	0	0	0
16/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
16/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,316.0000	1,264.0000	(3.951)	0	0	0
16/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
16/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
16/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,440.0000	5,495.0000	1.011	0	0	0
16/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,334.0000	8,389.0000	0.660	0	0	0
16/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,984.0000	8,039.0000	0.689	0	0	0
16/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	929.0000	970.0000	4.413	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
16/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	239.0000	222.0000	(7.113)	0	0	0
16/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,356.0000	1,402.0000	3.392	0	0	0
16/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
16/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,814.0000	1,863.0000	2.701	0	0	0
16/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
16/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
16/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
16/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,583.0000	8,639.0000	0.652	0	0	0
16/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	916.0000	874.0000	(4.585)	0	0	0
16/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,767.0000	1,816.0000	2.773	0	0	0
16/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,337.0000	6,392.0000	0.868	0	0	0
16/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
16/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,633.0000	8,688.0000	0.637	0	0	0
16/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,750.0000	1,697.0000	(3.029)	0	0	0
16/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,446.0000	1,493.0000	3.250	0	0	0
16/09/2009	£ / R	2009/12/14	20.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,861.0000	1,910.0000	2.633	0	0	0
16/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
16/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,287.0000	2,233.0000	(2.361)	0	0	0
16/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,528.0000	2,579.0000	2.017	0	0	0
16/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,965.0000	3,018.0000	1.788	0	0	0
16/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
16/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
16/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
16/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	306.0000	285.0000	(6.863)	0	0	0
16/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,002.0000	2,052.0000	2.498	0	0	0
16/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
16/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
16/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,491.0000	1,538.0000	3.152	0	0	0
16/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,287.0000	2,338.0000	2.230	0	0	0
16/09/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,189.0000	2,136.0000	(2.421)	0	0	0
16/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,576.0000	2,628.0000	2.019	0	0	0
16/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,595.0000	4,649.0000	1.175	0	0	0
16/09/2009	£ / R 2009/12/14	13.10	Put	Currency Future	929.0000	970.0000	4.413	0	0	0
16/09/2009	£ / R 2009/12/14	10.55	Call	Currency Future	1,848.0000	1,795.0000	(2.868)	0	0	0
16/09/2009	£ / R 2009/12/14	14.50	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
16/09/2009	£ / R 2009/12/14	18.65	Put	Currency Future	6,287.0000	6,342.0000	0.875	0	0	0
16/09/2009	£ / R 2009/12/14	16.35	Put	Currency Future	4,000.0000	4,054.0000	1.350	0	0	0
16/09/2009	£ / R 2009/12/14	10.25	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
16/09/2009	£ / R 2009/12/14	17.65	Put	Currency Future	5,291.0000	5,345.0000	1.021	0	0	0
16/09/2009	£ / R 2009/12/14	14.75	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
16/09/2009	£ / R 2009/12/14	10.10	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
16/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
16/09/2009	£ / R 2009/12/14	9.55	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,407.0000	3,460.0000	1.556	0	0	0
16/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,814.0000	1,863.0000	2.701	0	0	0
16/09/2009	£ / R 2009/12/14	20.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	19.00	Put	Currency Future	6,637.0000	6,691.0000	0.814	0	0	0
16/09/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,141.0000	2,087.0000	(2.522)	0	0	0
16/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
16/09/2009	£ / R 2009/12/14	18.60	Put	Currency Future	6,238.0000	6,292.0000	0.866	0	0	0
16/09/2009	£ / R 2009/12/14	14.75	Put	Currency Future	2,431.0000	2,483.0000	2.139	0	0	0
16/09/2009	£ / R 2009/12/14	10.20	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/09/2009	£ / R 2009/12/14	11.55	Put	Currency Future	98.0000	111.0000	13.265	0	0	0
16/09/2009	£ / R 2009/12/14	17.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,767.0000	1,816.0000	2.773	0	0	0
16/09/2009	£ / R 2009/12/14	12.35	Call	Currency Future	413.0000	386.0000	(6.538)	0	0	0
16/09/2009	£ / R 2009/12/14	16.65	Put	Currency Future	4,297.0000	4,351.0000	1.257	0	0	0
16/09/2009	£ / R 2009/12/14	16.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	£ / R 2009/12/14	19.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	£ / R 2009/12/14	9.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	£ / R 2009/12/14	9.65	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/09/2009	£ / R 2009/12/14	20.60	Put	Currency Future	8,234.0000	8,289.0000	0.668	0	0	0
16/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
16/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	520.0000	553.0000	6.346	0	0	0
16/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,390.0000	5,445.0000	1.020	0	0	0
16/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
16/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	395.0000	424.0000	7.342	0	0	0
16/09/2009	£ / R	2009/12/14	16.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,125.0000	3,070.0000	(1.760)	0	0	0
16/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,729.0000	2,675.0000	(1.979)	0	0	0
16/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
16/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,819.0000	2,871.0000	1.845	0	0	0
16/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,220.0000	1,170.0000	(4.098)	0	0	0
16/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,138.0000	1,182.0000	3.866	0	0	0
16/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	338.0000	316.0000	(6.509)	0	0	0
16/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
16/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,284.0000	8,339.0000	0.664	0	0	0
16/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,173.0000	1,123.0000	(4.263)	0	0	0
16/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
16/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,175.0000	3,120.0000	(1.732)	0	0	0
16/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	179.0000	166.0000	(7.263)	0	0	0
16/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,210.0000	3,263.0000	1.651	0	0	0
16/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,955.0000	2,004.0000	2.506	0	0	0
16/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,722.0000	3,667.0000	(1.478)	0	0	0
16/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,021.0000	3,966.0000	(1.368)	0	0	0
16/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	462.0000	431.0000	(6.710)	0	0	0
16/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	121.0000	136.0000	12.397	0	0	0
16/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,346.0000	4,401.0000	1.266	0	0	0
16/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
16/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,358.0000	3,411.0000	1.578	0	0	0
16/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,335.0000	2,386.0000	2.184	0	0	0
16/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,053.0000	1,096.0000	4.084	0	0	0
16/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	344.0000	368.0000	6.977	0	0	0
16/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,721.0000	2,774.0000	1.948	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2009/12/14	8.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/09/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,916.0000	2,969.0000	1.818	0	0	0
16/09/2009	£ / R 2009/12/14	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	15.05	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	£ / R 2009/12/14	8.55	Call	Currency Future	3,821.0000	3,767.0000	(1.413)	0	0	0
16/09/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,893.0000	4,947.0000	1.104	0	0	0
16/09/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,340.0000	5,395.0000	1.030	0	0	0
16/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,628.0000	1,676.0000	2.948	0	0	0
16/09/2009	£ / R 2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	18.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	£ / R 2009/12/14	13.25	Call	Currency Future	171.0000	159.0000	(7.018)	0	0	0
16/09/2009	£ / R 2009/12/14	17.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	£ / R 2009/12/14	11.70	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
16/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
16/09/2009	£ / R 2009/12/14	18.55	Put	Currency Future	6,188.0000	6,243.0000	0.889	0	0	0
16/09/2009	£ / R 2009/12/14	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	11.70	Call	Currency Future	802.0000	762.0000	(4.988)	0	0	0
16/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
16/09/2009	£ / R 2009/12/14	16.55	Put	Currency Future	4,198.0000	4,252.0000	1.286	0	0	0
16/09/2009	£ / R 2009/12/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	10.70	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
16/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,239.0000	2,290.0000	2.278	0	0	0
16/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,184.0000	8,239.0000	0.672	0	0	0
16/09/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,283.0000	9,338.0000	0.592	0	0	0
16/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
16/09/2009	£ / R 2009/12/14	16.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	£ / R 2009/12/14	20.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,680.0000	2,626.0000	(2.015)	0	0	0
16/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,624.0000	2,676.0000	1.982	0	0	0
16/09/2009	£ / R 2009/12/14	9.70	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
16/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
16/09/2009	£ / R 2009/12/14	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	8.70	Call	Currency Future	3,672.0000	3,617.0000	(1.498)	0	0	0
16/09/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,285.0000	7,340.0000	0.755	0	0	0
16/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
16/09/2009	£ / R 2009/12/14	10.70	Call	Currency Future	1,702.0000	1,649.0000	(3.114)	0	0	0
16/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,239.0000	2,290.0000	2.278	0	0	0
16/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,049.0000	2,099.0000	2.440	0	0	0
16/09/2009	£ / R 2009/12/14	16.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,861.0000	1,910.0000	2.633	0	0	0
16/09/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,772.0000	3,717.0000	(1.458)	0	0	0
16/09/2009	£ / R 2009/12/14	8.90	Call	Currency Future	3,473.0000	3,418.0000	(1.584)	0	0	0
16/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,097.0000	2,147.0000	2.384	0	0	0
16/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,335.0000	2,386.0000	2.184	0	0	0
16/09/2009	£ / R 2009/12/14	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
16/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	156.0000	144.0000	(7.692)	0	0	0
16/09/2009	£ / R 2009/12/14	15.55	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
16/09/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,631.0000	2,576.0000	(2.090)	0	0	0
16/09/2009	£ / R 2009/12/14	14.45	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
16/09/2009	£ / R 2009/12/14	8.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
16/09/2009	£ / R 2009/12/14	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	12.60	Call	Currency Future	322.0000	300.0000	(6.832)	0	0	0
16/09/2009	£ / R 2009/12/14	9.75	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/09/2009	£ / R 2009/12/14	14.25	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
16/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,576.0000	2,628.0000	2.019	0	0	0
16/09/2009	£ / R 2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	8.95	Call	Currency Future	3,423.0000	3,368.0000	(1.607)	0	0	0
16/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,828.0000	2,774.0000	(1.909)	0	0	0
16/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	148.0000	165.0000	11.486	0	0	0
16/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,721.0000	1,769.0000	2.789	0	0	0
16/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,523.0000	3,468.0000	(1.561)	0	0	0
16/09/2009	£ / R 2009/12/14	10.80	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
16/09/2009	£ / R 2009/12/14	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,097.0000	2,147.0000	2.384	0	0	0
16/09/2009	£ / R 2009/12/14	18.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R 2009/12/14	13.20	Put	Currency Future	1,011.0000	1,054.0000	4.253	0	0	0
16/09/2009	£ / R 2009/12/14	17.80	Call	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	766.0000	727.0000	(5.091)	0	0	0
16/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
16/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,268.0000	1,313.0000	3.549	0	0	0
16/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,653.0000	1,600.0000	(3.206)	0	0	0
16/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,049.0000	2,099.0000	2.440	0	0	0
16/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
16/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,605.0000	1,552.0000	(3.302)	0	0	0
16/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
16/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
16/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,434.0000	2,380.0000	(2.219)	0	0	0
16/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,083.0000	9,138.0000	0.606	0	0	0
16/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,385.0000	7,440.0000	0.745	0	0	0
16/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	179.0000	166.0000	(7.263)	0	0	0
16/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	163.0000	180.0000	10.429	0	0	0
16/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,192.0000	2,242.0000	2.281	0	0	0
16/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
16/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	731.0000	693.0000	(5.198)	0	0	0
16/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0
16/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
16/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,144.0000	2,195.0000	2.379	0	0	0
16/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,491.0000	1,538.0000	3.152	0	0	0
16/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,224.0000	1,269.0000	3.676	0	0	0
16/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
16/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,011.0000	1,054.0000	4.253	0	0	0
16/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,545.0000	4,599.0000	1.188	0	0	0
16/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,537.0000	6,592.0000	0.841	0	0	0
16/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,401.0000	1,447.0000	3.283	0	0	0
16/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,138.0000	1,182.0000	3.866	0	0	0
16/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,446.0000	1,493.0000	3.250	0	0	0
16/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	105.0000	97.0000	(7.619)	0	0	0
16/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,582.0000	1,630.0000	3.034	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
16/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,534.0000	8,589.0000	0.644	0	0	0
16/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	156.0000	144.0000	(7.692)	0	0	0
16/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
16/09/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,537.0000	1,584.0000	3.058	0	0	0
16/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,721.0000	1,769.0000	2.789	0	0	0
16/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
16/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,460.0000	1,408.0000	(3.562)	0	0	0
16/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,487.0000	6,542.0000	0.848	0	0	0
16/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,484.0000	8,539.0000	0.648	0	0	0
16/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0
16/09/2009	£ / R	2010/03/15			Currency Future	12.5735	12.5170	(0.449)	12.5700	12.5600	613
16/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,671.0000	4,725.0000	1.156	0	0	0
16/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
16/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,232.0000	9,288.0000	0.607	0	0	0
16/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
16/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	295.0000	282.0000	(4.407)	0	0	0
16/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	0.0000	22.0000	100.000	0	0	0
16/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,590.0000	7,646.0000	0.738	0	0	0
16/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
16/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	0.0000	7,995.0000	100.000	0	0	0
16/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,993.0000	7,048.0000	0.787	0	0	0
16/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	381.0000	405.0000	6.299	0	0	0
16/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,759.0000	2,809.0000	1.812	0	0	0
16/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,471.0000	1,515.0000	2.991	0	0	0
16/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
16/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,983.0000	9,039.0000	0.623	0	0	0
16/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,241.0000	7,297.0000	0.773	0	0	0
16/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	805.0000	772.0000	(4.099)	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
16/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	404.0000	429.0000	6.188	0	0	0
16/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
16/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	303.0000	290.0000	(4.290)	0	0	0
16/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,744.0000	6,800.0000	0.830	0	0	0
16/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	0.0000	6,005.0000	100.000	0	0	0
16/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	106.0000	113.0000	6.604	0	0	0
16/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
16/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,430.0000	1,473.0000	3.007	0	0	0
16/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	0.0000	4,028.0000	100.000	0	0	0
16/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
16/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	112.0000	119.0000	6.250	0	0	0
16/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,771.0000	1,817.0000	2.597	0	0	0
16/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,655.0000	3,708.0000	1.450	0	0	0
16/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	95.0000	101.0000	6.316	0	0	0
16/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	147.0000	156.0000	6.122	0	0	0
16/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,604.0000	5,659.0000	0.981	0	0	0
16/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	778.0000	746.0000	(4.113)	0	0	0
16/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	655.0000	626.0000	(4.427)	0	0	0
16/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
16/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	531.0000	559.0000	5.273	0	0	0
16/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,042.0000	7,098.0000	0.795	0	0	0
16/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,485.0000	1,436.0000	(3.300)	0	0	0
16/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,344.0000	3,289.0000	(1.645)	0	0	0
16/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	115.0000	109.0000	(5.217)	0	0	0
16/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,581.0000	9,637.0000	0.584	0	0	0
16/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,416.0000	2,361.0000	(2.276)	0	0	0
16/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,485.0000	2,533.0000	1.932	0	0	0
16/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,720.0000	4,774.0000	1.144	0	0	0
16/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,991.0000	3,042.0000	1.705	0	0	0
16/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,644.0000	6,700.0000	0.843	0	0	0
16/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,943.0000	6,999.0000	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
16/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,305.0000	2,353.0000	2.082	0	0	0
16/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,307.0000	1,349.0000	3.213	0	0	0
16/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,270.0000	1,223.0000	(3.701)	0	0	0
16/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,034.0000	3,979.0000	(1.363)	0	0	0
16/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,883.0000	8,939.0000	0.630	0	0	0
16/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,794.0000	6,849.0000	0.810	0	0	0
16/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,187.0000	1,228.0000	3.454	0	0	0
16/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	158.0000	150.0000	(5.063)	0	0	0
16/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,915.0000	4,970.0000	1.119	0	0	0
16/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	861.0000	827.0000	(3.949)	0	0	0
16/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,635.0000	8,691.0000	0.649	0	0	0
16/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	360.0000	345.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
16/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	330.0000	316.0000	(4.242)	0	0	0
16/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,999.0000	6,054.0000	0.917	0	0	0
16/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
16/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,933.0000	8,989.0000	0.627	0	0	0
16/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	178.0000	170.0000	(4.494)	0	0	11,630
16/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
16/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
16/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,529.0000	1,480.0000	(3.205)	0	0	0
16/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,817.0000	4,872.0000	1.142	0	0	0
16/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,357.0000	5,412.0000	1.027	0	0	0
16/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,148.0000	1,188.0000	3.484	0	0	0
16/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
16/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,505.0000	5,560.0000	0.999	0	0	0
16/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	459.0000	440.0000	(4.139)	0	0	0
16/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,898.0000	2,949.0000	1.760	0	0	0
16/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,379.0000	4,433.0000	1.233	0	0	0
16/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	25.0000	26.0000	4.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,490.0000	7,546.0000	0.748	0	0	0
16/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	90.0000	96.0000	6.667	0	0	0
16/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,332.0000	9,388.0000	0.600	0	0	0
16/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	277.0000	297.0000	7.220	0	0	0
16/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,989.0000	8,045.0000	0.701	0	0	0
16/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,481.0000	9,537.0000	0.591	0	0	0
16/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
16/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	951.0000	914.0000	(3.891)	0	0	0
16/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	995.0000	1,034.0000	3.920	0	0	0
16/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	890.0000	855.0000	(3.933)	0	0	0
16/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,513.0000	2,458.0000	(2.189)	0	0	0
16/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,784.0000	8,840.0000	0.638	0	0	0
16/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,618.0000	1,568.0000	(3.090)	0	0	0
16/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
16/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
16/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,610.0000	2,556.0000	(2.069)	0	0	0
16/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,393.0000	3,338.0000	(1.621)	0	0	0
16/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,388.0000	1,432.0000	3.170	0	0	0
16/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,559.0000	3,612.0000	1.489	0	0	0
16/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	316.0000	338.0000	6.962	0	0	0
16/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,442.0000	3,387.0000	(1.598)	0	0	0
16/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
16/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	419.0000	401.0000	(4.296)	0	0	0
16/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
16/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,511.0000	3,564.0000	1.510	0	0	0
16/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	122.0000	116.0000	(4.918)	0	0	0
16/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	312.0000	299.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,367.0000	2,313.0000	(2.281)	0	0	0
16/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	406.0000	389.0000	(4.187)	0	0	0
16/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,174.0000	2,120.0000	(2.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
16/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	702.0000	672.0000	(4.274)	0	0	0
16/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,442.0000	1,393.0000	(3.398)	0	0	0
16/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,148.0000	3,093.0000	(1.747)	0	0	0
16/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,561.0000	2,507.0000	(2.109)	0	0	0
16/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,456.0000	5,511.0000	1.008	0	0	0
16/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,246.0000	3,191.0000	(1.694)	0	0	0
16/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
16/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,708.0000	2,653.0000	(2.031)	0	0	0
16/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	129.0000	123.0000	(4.651)	0	0	0
16/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
16/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,663.0000	1,613.0000	(3.007)	0	0	0
16/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
16/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,814.0000	1,861.0000	2.591	0	0	0
16/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,805.0000	2,856.0000	1.818	0	0	0
16/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,431.0000	9,487.0000	0.594	0	0	0
16/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	478.0000	505.0000	5.649	0	0	0
16/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	15.0000	15.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	257.0000	247.0000	(3.891)	0	0	0
16/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,754.0000	1,703.0000	(2.908)	0	0	0
16/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
16/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	337.0000	360.0000	6.825	0	0	0
16/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,270.0000	2,216.0000	(2.379)	0	0	0
16/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	287.0000	275.0000	(4.181)	0	0	0
16/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
16/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	371.0000	355.0000	(4.313)	0	0	0
16/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	220.0000	211.0000	(4.091)	0	0	0
16/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,033.0000	9,089.0000	0.620	0	0	0
16/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,441.0000	7,497.0000	0.753	0	0	0
16/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,355.0000	1,307.0000	(3.542)	0	0	0
16/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,416.0000	3,468.0000	1.522	0	0	0
16/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,495.0000	6,551.0000	0.862	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	610.0000	585.0000	(4.098)	0	0	0
16/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	132.0000	140.0000	6.061	0	0	0
16/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,291.0000	7,347.0000	0.768	0	0	0
16/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	885.0000	923.0000	4.294	0	0	0
16/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
16/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	473.0000	454.0000	(4.017)	0	0	0
16/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	238.0000	228.0000	(4.202)	0	0	0
16/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
16/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,485.0000	8,541.0000	0.660	0	0	0
16/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
16/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	489.0000	468.0000	(4.294)	0	0	11,630
16/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,598.0000	1,643.0000	2.816	0	0	0
16/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	752.0000	720.0000	(4.255)	0	0	0
16/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,391.0000	7,447.0000	0.758	0	0	0
16/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	272.0000	260.0000	(4.412)	0	0	0
16/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	428.0000	453.0000	5.841	0	0	0
16/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,070.0000	1,110.0000	3.738	0	0	0
16/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,525.0000	4,579.0000	1.193	0	0	0
16/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,341.0000	7,397.0000	0.763	0	0	0
16/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	815.0000	851.0000	4.417	0	0	0
16/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
16/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,381.0000	9,438.0000	0.608	0	0	0
16/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	587.0000	618.0000	5.281	0	0	0
16/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,282.0000	9,338.0000	0.603	0	0	0
16/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	453.0000	479.0000	5.740	0	0	0
16/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
16/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,694.0000	6,750.0000	0.837	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,295.0000	3,240.0000	(1.669)	0	0	0
16/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
16/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,513.0000	1,558.0000	2.974	0	0	0
16/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	394.0000	377.0000	(4.315)	0	0	0
16/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
16/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,621.0000	2,671.0000	1.908	0	0	0
16/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,226.0000	1,268.0000	3.426	0	0	0
16/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	850.0000	887.0000	4.353	0	0	0
16/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
16/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,734.0000	8,790.0000	0.641	0	0	0
16/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
16/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,192.0000	7,248.0000	0.779	0	0	0
16/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,222.0000	2,168.0000	(2.430)	0	0	0
16/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	958.0000	996.0000	3.967	0	0	0
16/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,541.0000	3,485.0000	(1.581)	0	0	0
16/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	279.0000	267.0000	(4.301)	0	0	0
16/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
16/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	432.0000	413.0000	(4.398)	0	0	0
16/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,713.0000	2,763.0000	1.843	0	0	0
16/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,109.0000	1,149.0000	3.607	0	0	0
16/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,556.0000	1,600.0000	2.828	0	0	0
16/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,313.0000	1,265.0000	(3.656)	0	0	0
16/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,032.0000	1,072.0000	3.876	0	0	0
16/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,622.0000	4,676.0000	1.168	0	0	0
16/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	139.0000	148.0000	6.475	0	0	0
16/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	921.0000	959.0000	4.126	0	0	0
16/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,197.0000	3,142.0000	(1.720)	0	0	0
16/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	445.0000	426.0000	(4.270)	0	0	0
16/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,738.0000	3,682.0000	(1.498)	0	0	0
16/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	359.0000	382.0000	6.407	0	0	0
16/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	504.0000	532.0000	5.556	0	0	0
16/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,659.0000	2,604.0000	(2.068)	0	0	0
16/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,430.0000	1,473.0000	3.007	0	0	0
16/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	520.0000	498.0000	(4.231)	0	0	0
16/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
16/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	678.0000	649.0000	(4.277)	0	0	0
16/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	303.0000	290.0000	(4.290)	0	0	0
16/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,607.0000	3,660.0000	1.469	0	0	0
16/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,182.0000	9,238.0000	0.610	0	0	0
16/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
16/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	714.0000	748.0000	4.762	0	0	0
16/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	192.0000	208.0000	8.333	0	0	0
16/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,427.0000	4,481.0000	1.220	0	0	0
16/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
16/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,321.0000	3,373.0000	1.566	0	0	0
16/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,083.0000	9,139.0000	0.617	0	0	0
16/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,854.0000	2,800.0000	(1.892)	0	0	0
16/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,260.0000	2,308.0000	2.124	0	0	0
16/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,585.0000	8,641.0000	0.652	0	0	0
16/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	504.0000	483.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,287.0000	8,343.0000	0.676	0	0	0
16/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,554.0000	5,609.0000	0.990	0	0	0
16/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
16/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,030.0000	1,979.0000	(2.512)	0	0	0
16/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,092.0000	7,148.0000	0.790	0	0	0
16/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,319.0000	2,265.0000	(2.329)	0	0	0
16/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
16/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	649.0000	682.0000	5.085	0	0	0
16/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	19.0000	19.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	832.0000	799.0000	(3.966)	0	0	0
16/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
16/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
16/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	537.0000	515.0000	(4.097)	0	0	0
16/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	17.0000	17.0000	-	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
16/09/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,595.0000	6,650.0000	0.834	0	0	0
16/09/2009	£ / R 2010/03/15	17.95	Put	Currency Future	5,406.0000	5,461.0000	1.017	0	0	0
16/09/2009	£ / R 2010/03/15	8.95	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
16/09/2009	£ / R 2010/03/15	20.10	Put	Currency Future	7,540.0000	7,596.0000	0.743	0	0	0
16/09/2009	£ / R 2010/03/15	15.80	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
16/09/2009	£ / R 2010/03/15	11.30	Call	Currency Future	1,398.0000	1,350.0000	(3.433)	0	0	0
16/09/2009	£ / R 2010/03/15	11.75	Put	Currency Future	224.0000	241.0000	7.589	0	0	0
16/09/2009	£ / R 2010/03/15	15.65	Put	Currency Future	3,179.0000	3,231.0000	1.636	0	0	0
16/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	£ / R 2010/03/15	9.85	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
16/09/2009	£ / R 2010/03/15	12.85	Put	Currency Future	781.0000	816.0000	4.481	0	0	0
16/09/2009	£ / R 2010/03/15	18.95	Put	Currency Future	6,396.0000	6,452.0000	0.876	0	0	0
16/09/2009	£ / R 2010/03/15	20.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	£ / R 2010/03/15	14.80	Put	Currency Future	2,394.0000	2,443.0000	2.047	0	0	0
16/09/2009	£ / R 2010/03/15	14.00	Put	Currency Future	1,684.0000	1,730.0000	2.732	0	0	0
16/09/2009	£ / R 2010/03/15	18.80	Call	Currency Future	20.0000	20.0000	-	0	0	0
16/09/2009	£ / R 2010/03/15	16.30	Put	Currency Future	3,799.0000	3,852.0000	1.395	0	0	0
16/09/2009	£ / R 2010/03/15	17.55	Put	Currency Future	5,013.0000	5,068.0000	1.097	0	0	0
16/09/2009	£ / R 2010/03/15	14.65	Call	Currency Future	184.0000	175.0000	(4.891)	0	0	0
16/09/2009	£ / R 2010/03/15	17.15	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
16/09/2009	£ / R 2010/03/15	10.85	Call	Currency Future	1,799.0000	1,748.0000	(2.835)	0	0	0
16/09/2009	£ / R 2010/03/15	20.95	Put	Currency Future	8,386.0000	8,442.0000	0.668	0	0	0
16/09/2009	£ / R 2010/03/15	11.10	Put	Currency Future	100.0000	107.0000	7.000	0	0	0
16/09/2009	£ / R 2010/03/15	16.80	Put	Currency Future	4,282.0000	4,336.0000	1.261	0	0	0
16/09/2009	£ / R 2010/03/15	9.60	Call	Currency Future	3,001.0000	2,946.0000	(1.833)	0	0	0
16/09/2009	£ / R 2010/03/15	17.30	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
16/09/2009	£ / R 2010/03/15	11.10	Call	Currency Future	1,574.0000	1,524.0000	(3.177)	0	0	0
16/09/2009	£ / R 2010/03/15	18.80	Put	Currency Future	6,247.0000	6,303.0000	0.896	0	0	0
16/09/2009	£ / R 2010/03/15	17.30	Put	Currency Future	4,769.0000	4,823.0000	1.132	0	0	0
16/09/2009	£ / R 2010/03/15	10.10	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
16/09/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,259.0000	5,314.0000	1.046	0	0	0
16/09/2009	£ / R 2010/03/15	20.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	£ / R 2010/03/15	21.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	£ / R 2010/03/15	10.30	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
16/09/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,047.0000	1,008.0000	(3.725)	0	0	0
16/09/2009	£ / R 2010/03/15	8.95	Call	Currency Future	3,639.0000	3,584.0000	(1.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,237.0000	8,293.0000	0.680	0	0	0
16/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,891.0000	1,840.0000	(2.697)	0	0	0
16/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
16/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
16/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	125.0000	119.0000	(4.800)	0	0	0
16/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
16/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,531.0000	9,587.0000	0.588	0	0	0
16/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
16/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,787.0000	3,732.0000	(1.452)	0	0	0
16/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,945.0000	2,996.0000	1.732	0	0	0
16/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,852.0000	2,902.0000	1.753	0	0	0
16/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,077.0000	2,025.0000	(2.504)	0	0	0
16/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
16/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,866.0000	4,921.0000	1.130	0	0	0
16/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	125.0000	133.0000	6.400	0	0	0
16/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
16/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,464.0000	2,410.0000	(2.192)	0	0	0
16/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	572.0000	549.0000	(4.021)	0	0	0
16/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,947.0000	1,994.0000	2.414	0	0	0
16/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
16/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,137.0000	4,190.0000	1.281	0	0	0
16/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,893.0000	6,949.0000	0.812	0	0	0
16/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	726.0000	696.0000	(4.132)	0	0	0
16/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,187.0000	1,145.0000	(3.538)	0	0	0
16/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	163.0000	178.0000	9.202	0	0	0
16/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	241.0000	259.0000	7.469	0	0	0
16/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,111.0000	5,166.0000	1.076	0	0	0
16/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,684.0000	8,740.0000	0.645	0	0	0
16/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,040.0000	4,094.0000	1.337	0	0	0
16/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,014.0000	976.0000	(3.748)	0	0	0
16/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	57.0000	62.0000	8.772	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,689.0000	3,633.0000	(1.518)	0	0	0
16/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	195.0000	186.0000	(4.615)	0	0	0
16/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,535.0000	8,591.0000	0.656	0	0	0
16/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,151.0000	1,110.0000	(3.562)	0	0	0
16/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
16/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,845.0000	1,794.0000	(2.764)	0	0	0
16/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,843.0000	6,899.0000	0.818	0	0	0
16/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,757.0000	2,702.0000	(1.995)	0	0	0
16/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,085.0000	3,136.0000	1.653	0	0	0
16/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,161.0000	5,215.0000	1.046	0	0	0
16/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	591.0000	567.0000	(4.061)	0	0	0
16/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
16/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,336.0000	8,392.0000	0.672	0	0	0
16/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,834.0000	8,890.0000	0.634	0	0	0
16/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	76.0000	81.0000	6.579	0	0	0
16/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,172.0000	2,219.0000	2.164	0	0	0
16/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,346.0000	6,402.0000	0.882	0	0	0
16/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,464.0000	3,516.0000	1.501	0	0	0
16/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
16/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,081.0000	1,041.0000	(3.700)	0	0	0
16/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,530.0000	2,579.0000	1.937	0	0	0
16/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,349.0000	2,398.0000	2.086	0	0	0
16/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,545.0000	6,601.0000	0.856	0	0	0
16/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
16/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	350.0000	335.0000	(4.286)	0	0	0
16/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
16/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	173.0000	165.0000	(4.624)	0	0	0
16/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
16/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,185.0000	4,239.0000	1.290	0	0	0
16/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	382.0000	366.0000	(4.188)	0	0	0
16/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,708.0000	1,658.0000	(2.927)	0	0	0
16/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,573.0000	4,628.0000	1.203	0	0	0
16/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,226.0000	3,278.0000	1.612	0	0	0
16/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	747.0000	781.0000	4.552	0	0	0
16/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
16/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,492.0000	3,436.0000	(1.604)	0	0	0
16/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
16/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	85.0000	91.0000	7.059	0	0	0
16/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
16/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	681.0000	714.0000	4.846	0	0	0
16/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,347.0000	1,390.0000	3.192	0	0	0
16/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	296.0000	317.0000	7.095	0	0	0
16/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	141.0000	134.0000	(4.965)	0	0	0
16/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,297.0000	6,352.0000	0.873	0	0	0
16/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	177.0000	193.0000	9.040	0	0	0
16/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	321.0000	307.0000	(4.361)	0	0	0
16/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	153.0000	146.0000	(4.575)	0	0	0
16/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	920.0000	884.0000	(3.913)	0	0	0
16/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	982.0000	945.0000	(3.768)	0	0	0
16/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	259.0000	278.0000	7.336	0	0	0
16/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
16/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,308.0000	5,363.0000	1.036	0	0	0
16/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,330.0000	4,384.0000	1.247	0	0	0
16/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
16/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,369.0000	3,421.0000	1.543	0	0	0
16/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,667.0000	2,717.0000	1.875	0	0	0
16/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,439.0000	2,488.0000	2.009	0	0	0
16/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
16/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	163.0000	155.0000	(4.908)	0	0	0
16/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	340.0000	325.0000	(4.412)	0	0	0
16/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,266.0000	1,308.0000	3.318	0	0	0
16/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	554.0000	531.0000	(4.152)	0	0	0
16/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
16/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
16/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,062.0000	5,117.0000	1.087	0	0	0
16/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,116.0000	1,075.0000	(3.674)	0	0	0
16/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,805.0000	2,751.0000	(1.925)	0	0	0
16/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,051.0000	2,995.0000	(1.835)	0	0	0
16/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,089.0000	4,142.0000	1.296	0	0	0
16/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
16/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	618.0000	650.0000	5.178	0	0	0
16/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,937.0000	1,886.0000	(2.633)	0	0	0
16/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	189.0000	180.0000	(4.762)	0	0	0
16/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
16/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	264.0000	253.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	103.0000	98.0000	(4.854)	0	0	0
16/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,216.0000	2,263.0000	2.121	0	0	0
16/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
16/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,641.0000	1,686.0000	2.742	0	0	0
16/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,132.0000	3,184.0000	1.660	0	0	0
16/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
16/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
16/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,210.0000	5,265.0000	1.056	0	0	0
16/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	251.0000	240.0000	(4.382)	0	0	0
16/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
16/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,233.0000	4,287.0000	1.276	0	0	0
16/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,727.0000	1,773.0000	2.664	0	0	0
16/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,274.0000	3,326.0000	1.588	0	0	0
16/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
16/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,984.0000	1,932.0000	(2.621)	0	0	0
16/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,228.0000	1,181.0000	(3.827)	0	0	0
16/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
16/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	155.0000	164.0000	5.806	0	0	0
16/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,952.0000	2,897.0000	(1.863)	0	0	0
16/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	632.0000	604.0000	(4.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	0
16/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,903.0000	2,848.0000	(1.895)	0	0	0
16/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,126.0000	2,175.0000	2.305	0	0	0
16/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	559.0000	587.0000	5.009	0	0	0
16/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	208.0000	224.0000	7.692	0	0	0
16/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,125.0000	2,072.0000	(2.494)	0	0	0
16/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
16/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,099.0000	3,044.0000	(1.775)	0	0	0
16/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
16/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,038.0000	3,089.0000	1.679	0	0	0
16/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
16/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,992.0000	4,045.0000	1.328	0	0	0
16/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
16/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,964.0000	5,019.0000	1.108	0	0	0
16/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
16/09/2009	£ / R	2010/06/14			Currency Future	12.7790	12.7201	(0.461)	0.0000	0.0000	500
16/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,137.0000	3,187.0000	1.594	0	0	0
16/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	385.0000	371.0000	(3.636)	0	0	0
16/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
16/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	436.0000	421.0000	(3.440)	0	0	0
16/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	0.0000	6,040.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,540.0000	2,483.0000	(2.244)	0	0	0
16/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,255.0000	7,312.0000	0.786	0	0	0
16/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,342.0000	1,382.0000	2.981	0	0	0
16/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,803.0000	1,755.0000	(2.662)	0	0	0
16/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,921.0000	4,975.0000	1.097	0	0	0
16/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
16/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,948.0000	1,993.0000	2.310	0	0	0
16/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,373.0000	6,429.0000	0.879	0	0	0
16/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,257.0000	4,310.0000	1.245	0	0	0
16/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	81.0000	89.0000	9.877	0	0	0
16/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,641.0000	1,594.0000	(2.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,600.0000	7,657.0000	0.750	0	0	0
16/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,935.0000	8,993.0000	0.649	0	0	0
16/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,552.0000	3,604.0000	1.464	0	0	0
16/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
16/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	0.0000	60.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,060.0000	2,009.0000	(2.476)	0	0	0
16/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	181.0000	174.0000	(3.867)	0	0	0
16/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,847.0000	7,904.0000	0.726	0	0	0
16/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,304.0000	1,343.0000	2.991	0	0	0
16/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	0.0000	4,123.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
16/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
16/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
16/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,960.0000	7,017.0000	0.819	0	0	0
16/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,367.0000	3,418.0000	1.515	0	0	0
16/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
16/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,200.0000	2,145.0000	(2.500)	0	0	0
16/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
16/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
16/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,028.0000	2,971.0000	(1.882)	0	0	0
16/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,017.0000	5,071.0000	1.076	0	0	0
16/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,233.0000	9,291.0000	0.628	0	0	0
16/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	124.0000	134.0000	8.065	0	0	0
16/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,735.0000	2,678.0000	(2.084)	0	0	0
16/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,657.0000	1,701.0000	2.655	0	0	0
16/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
16/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	0.0000	2,297.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,009.0000	7,066.0000	0.813	0	0	0
16/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
16/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,581.0000	9,639.0000	0.605	0	0	0
16/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,506.0000	3,558.0000	1.483	0	0	0
16/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	487.0000	469.0000	(3.696)	0	0	0
16/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,985.0000	9,043.0000	0.646	0	0	0
16/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,092.0000	1,056.0000	(3.297)	0	0	0
16/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,411.0000	1,367.0000	(3.118)	0	0	0
16/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	533.0000	513.0000	(3.752)	0	0	0
16/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	0.0000	4,046.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
16/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,046.0000	3,096.0000	1.641	0	0	0
16/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,458.0000	1,499.0000	2.812	0	0	0
16/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	0.0000	317.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	162.0000	174.0000	7.407	0	0	0
16/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
16/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
16/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	225.0000	216.0000	(4.000)	0	0	0
16/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,200.0000	4,143.0000	(1.357)	0	0	0
16/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	0.0000	143.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,367.0000	3,418.0000	1.515	0	0	0
16/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,537.0000	1,579.0000	2.733	0	0	0
16/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	185.0000	178.0000	(3.784)	0	0	0
16/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,304.0000	7,362.0000	0.794	0	0	0
16/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,257.0000	5,312.0000	1.046	0	0	0
16/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	232.0000	247.0000	6.466	0	0	0
16/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
16/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,283.0000	9,341.0000	0.625	0	0	0
16/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	196.0000	188.0000	(4.082)	0	0	0
16/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,394.0000	2,338.0000	(2.339)	0	0	0
16/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	0.0000	8,003.0000	100.000	0	0	0
16/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	216.0000	208.0000	(3.704)	0	0	0
16/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
16/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	40.0000	42.0000	5.000	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
16/09/2009	£ / R 2010/06/14	22.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	£ / R 2010/06/14	19.95	Put	Currency Future	7,206.0000	7,263.0000	0.791	0	0	0
16/09/2009	£ / R 2010/06/14	11.45	Call	Currency Future	1,524.0000	1,478.0000	(3.018)	0	0	0
16/09/2009	£ / R 2010/06/14	21.95	Put	Currency Future	9,183.0000	9,242.0000	0.642	0	0	0
16/09/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,906.0000	1,951.0000	2.361	0	0	0
16/09/2009	£ / R 2010/06/14	18.30	Put	Currency Future	5,595.0000	5,651.0000	1.001	0	0	0
16/09/2009	£ / R 2010/06/14	11.45	Put	Currency Future	195.0000	208.0000	6.667	0	0	0
16/09/2009	£ / R 2010/06/14	7.90	Call	Currency Future	4,885.0000	4,827.0000	(1.187)	0	0	0
16/09/2009	£ / R 2010/06/14	18.15	Put	Currency Future	5,450.0000	5,505.0000	1.009	0	0	0
16/09/2009	£ / R 2010/06/14	13.85	Call	Currency Future	466.0000	449.0000	(3.648)	0	0	0
16/09/2009	£ / R 2010/06/14	19.45	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
16/09/2009	£ / R 2010/06/14	12.40	Put	Currency Future	556.0000	583.0000	4.856	0	0	0
16/09/2009	£ / R 2010/06/14	14.35	Call	Currency Future	377.0000	364.0000	(3.448)	0	0	0
16/09/2009	£ / R 2010/06/14	12.30	Put	Currency Future	506.0000	531.0000	4.941	0	0	0
16/09/2009	£ / R 2010/06/14	21.45	Put	Currency Future	8,687.0000	8,745.0000	0.668	0	0	0
16/09/2009	£ / R 2010/06/14	11.65	Call	Currency Future	1,375.0000	1,331.0000	(3.200)	0	0	0
16/09/2009	£ / R 2010/06/14	12.40	Call	Currency Future	935.0000	903.0000	(3.422)	0	0	0
16/09/2009	£ / R 2010/06/14	11.80	Call	Currency Future	1,271.0000	1,231.0000	(3.147)	0	0	0
16/09/2009	£ / R 2010/06/14	22.15	Put	Currency Future	9,382.0000	9,440.0000	0.618	0	0	0
16/09/2009	£ / R 2010/06/14	18.30	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
16/09/2009	£ / R 2010/06/14	21.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	£ / R 2010/06/14	11.65	Put	Currency Future	246.0000	261.0000	6.098	0	0	0
16/09/2009	£ / R 2010/06/14	20.70	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
16/09/2009	£ / R 2010/06/14	10.90	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
16/09/2009	£ / R 2010/06/14	9.60	Call	Currency Future	3,223.0000	3,166.0000	(1.769)	0	0	0
16/09/2009	£ / R 2010/06/14	12.95	Call	Currency Future	707.0000	682.0000	(3.536)	0	0	0
16/09/2009	£ / R 2010/06/14	19.45	Put	Currency Future	6,715.0000	6,772.0000	0.849	0	0	0
16/09/2009	£ / R 2010/06/14	13.35	Call	Currency Future	584.0000	563.0000	(3.596)	0	0	0
16/09/2009	£ / R 2010/06/14	19.65	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
16/09/2009	£ / R 2010/06/14	10.90	Call	Currency Future	1,973.0000	1,922.0000	(2.585)	0	0	0
16/09/2009	£ / R 2010/06/14	11.95	Put	Currency Future	349.0000	371.0000	6.304	0	0	0
16/09/2009	£ / R 2010/06/14	16.60	Call	Currency Future	154.0000	148.0000	(3.896)	0	0	0
16/09/2009	£ / R 2010/06/14	17.30	Put	Currency Future	4,635.0000	4,689.0000	1.165	0	0	0
16/09/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,369.0000	3,312.0000	(1.692)	0	0	0
16/09/2009	£ / R 2010/06/14	13.35	Put	Currency Future	1,155.0000	1,193.0000	3.290	0	0	0
16/09/2009	£ / R 2010/06/14	19.65	Put	Currency Future	6,911.0000	6,968.0000	0.825	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
16/09/2009	£ / R 2010/06/14	9.40	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
16/09/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,731.0000	2,780.0000	1.794	0	0	0
16/09/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,178.0000	1,141.0000	(3.141)	0	0	0
16/09/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,975.0000	4,028.0000	1.333	0	0	0
16/09/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,692.0000	3,745.0000	1.436	0	0	0
16/09/2009	£ / R 2010/06/14	21.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,865.0000	2,914.0000	1.710	0	0	0
16/09/2009	£ / R 2010/06/14	11.80	Put	Currency Future	292.0000	311.0000	6.507	0	0	0
16/09/2009	£ / R 2010/06/14	15.25	Call	Currency Future	260.0000	250.0000	(3.846)	0	0	0
16/09/2009	£ / R 2010/06/14	9.60	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
16/09/2009	£ / R 2010/06/14	10.95	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
16/09/2009	£ / R 2010/06/14	18.60	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
16/09/2009	£ / R 2010/06/14	15.30	Call	Currency Future	254.0000	244.0000	(3.937)	0	0	0
16/09/2009	£ / R 2010/06/14	7.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,229.0000	3,279.0000	1.548	0	0	0
16/09/2009	£ / R 2010/06/14	22.30	Put	Currency Future	9,531.0000	9,589.0000	0.609	0	0	0
16/09/2009	£ / R 2010/06/14	17.00	Put	Currency Future	4,351.0000	4,404.0000	1.218	0	0	0
16/09/2009	£ / R 2010/06/14	10.60	Call	Currency Future	2,249.0000	2,193.0000	(2.490)	0	0	0
16/09/2009	£ / R 2010/06/14	10.95	Call	Currency Future	1,930.0000	1,880.0000	(2.591)	0	0	0
16/09/2009	£ / R 2010/06/14	13.60	Call	Currency Future	521.0000	502.0000	(3.647)	0	0	0
16/09/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,886.0000	5,942.0000	0.951	0	0	0
16/09/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,775.0000	2,824.0000	1.766	0	0	0
16/09/2009	£ / R 2010/06/14	13.30	Put	Currency Future	1,119.0000	1,156.0000	3.307	0	0	0
16/09/2009	£ / R 2010/06/14	9.40	Call	Currency Future	3,418.0000	3,361.0000	(1.668)	0	0	0
16/09/2009	£ / R 2010/06/14	16.25	Put	Currency Future	3,646.0000	3,698.0000	1.426	0	0	0
16/09/2009	£ / R 2010/06/14	10.60	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
16/09/2009	£ / R 2010/06/14	12.95	Put	Currency Future	878.0000	912.0000	3.872	0	0	0
16/09/2009	£ / R 2010/06/14	16.30	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
16/09/2009	£ / R 2010/06/14	21.65	Put	Currency Future	8,886.0000	8,944.0000	0.653	0	0	0
16/09/2009	£ / R 2010/06/14	17.80	Put	Currency Future	5,112.0000	5,167.0000	1.076	0	0	0
16/09/2009	£ / R 2010/06/14	20.10	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
16/09/2009	£ / R 2010/06/14	12.75	Put	Currency Future	751.0000	783.0000	4.261	0	0	0
16/09/2009	£ / R 2010/06/14	19.60	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/09/2009	£ / R 2010/06/14	15.95	Call	Currency Future	196.0000	188.0000	(4.082)	0	0	0
16/09/2009	£ / R 2010/06/14	12.10	Put	Currency Future	413.0000	436.0000	5.569	0	0	0
16/09/2009	£ / R 2010/06/14	17.30	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2010/06/14	15.65	Call	Currency Future	220.0000	212.0000	(3.636)	0	0	0
16/09/2009	£ / R 2010/06/14	15.80	Call	Currency Future	208.0000	199.0000	(4.327)	0	0	0
16/09/2009	£ / R 2010/06/14	20.10	Put	Currency Future	7,354.0000	7,411.0000	0.775	0	0	0
16/09/2009	£ / R 2010/06/14	16.25	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
16/09/2009	£ / R 2010/06/14	12.60	Put	Currency Future	664.0000	693.0000	4.367	0	0	0
16/09/2009	£ / R 2010/06/14	18.40	Put	Currency Future	5,692.0000	5,748.0000	0.984	0	0	0
16/09/2009	£ / R 2010/06/14	22.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
16/09/2009	£ / R 2010/06/14	15.85	Call	Currency Future	203.0000	196.0000	(3.448)	0	0	0
16/09/2009	£ / R 2010/06/14	12.75	Call	Currency Future	780.0000	753.0000	(3.462)	0	0	0
16/09/2009	£ / R 2010/06/14	18.35	Put	Currency Future	5,643.0000	5,699.0000	0.992	0	0	0
16/09/2009	£ / R 2010/06/14	22.10	Put	Currency Future	9,332.0000	9,391.0000	0.632	0	0	0
16/09/2009	£ / R 2010/06/14	20.30	Put	Currency Future	7,551.0000	7,608.0000	0.755	0	0	0
16/09/2009	£ / R 2010/06/14	9.75	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
16/09/2009	£ / R 2010/06/14	19.80	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
16/09/2009	£ / R 2010/06/14	15.85	Put	Currency Future	3,274.0000	3,325.0000	1.558	0	0	0
16/09/2009	£ / R 2010/06/14	11.75	Call	Currency Future	1,303.0000	1,263.0000	(3.070)	0	0	0
16/09/2009	£ / R 2010/06/14	10.40	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
16/09/2009	£ / R 2010/06/14	17.05	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
16/09/2009	£ / R 2010/06/14	19.80	Put	Currency Future	7,058.0000	7,115.0000	0.808	0	0	0
16/09/2009	£ / R 2010/06/14	18.10	Put	Currency Future	5,401.0000	5,457.0000	1.037	0	0	0
16/09/2009	£ / R 2010/06/14	17.00	Call	Currency Future	130.0000	125.0000	(3.846)	0	0	0
16/09/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,577.0000	1,619.0000	2.663	0	0	0
16/09/2009	£ / R 2010/06/14	22.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,730.0000	4,784.0000	1.142	0	0	0
16/09/2009	£ / R 2010/06/14	17.05	Put	Currency Future	4,398.0000	4,452.0000	1.228	0	0	0
16/09/2009	£ / R 2010/06/14	18.10	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
16/09/2009	£ / R 2010/06/14	22.20	Put	Currency Future	9,432.0000	9,490.0000	0.615	0	0	0
16/09/2009	£ / R 2010/06/14	9.75	Call	Currency Future	3,077.0000	3,020.0000	(1.852)	0	0	0
16/09/2009	£ / R 2010/06/14	14.60	Call	Currency Future	341.0000	329.0000	(3.519)	0	0	0
16/09/2009	£ / R 2010/06/14	12.80	Put	Currency Future	782.0000	814.0000	4.092	0	0	0
16/09/2009	£ / R 2010/06/14	21.40	Put	Currency Future	8,638.0000	8,696.0000	0.671	0	0	0
16/09/2009	£ / R 2010/06/14	11.40	Call	Currency Future	1,562.0000	1,516.0000	(2.945)	0	0	0
16/09/2009	£ / R 2010/06/14	13.30	Call	Currency Future	598.0000	577.0000	(3.512)	0	0	0
16/09/2009	£ / R 2010/06/14	18.05	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
16/09/2009	£ / R 2010/06/14	21.80	Put	Currency Future	9,034.0000	9,093.0000	0.653	0	0	0
16/09/2009	£ / R 2010/06/14	10.25	Call	Currency Future	2,588.0000	2,532.0000	(2.164)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	274.0000	293.0000	6.934	0	0	0
16/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	545.0000	525.0000	(3.670)	0	0	0
16/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	761.0000	734.0000	(3.548)	0	0	0
16/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	183.0000	196.0000	7.104	0	0	0
16/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,353.0000	5,408.0000	1.027	0	0	0
16/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
16/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
16/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,305.0000	5,360.0000	1.037	0	0	0
16/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,266.0000	1,305.0000	3.081	0	0	0
16/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,666.0000	6,723.0000	0.855	0	0	0
16/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	165.0000	159.0000	(3.636)	0	0	0
16/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	446.0000	430.0000	(3.587)	0	0	0
16/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,501.0000	7,559.0000	0.773	0	0	0
16/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
16/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,162.0000	2,209.0000	2.174	0	0	0
16/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,786.0000	3,839.0000	1.400	0	0	0
16/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,698.0000	1,742.0000	2.591	0	0	0
16/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	446.0000	430.0000	(3.587)	0	0	0
16/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
16/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	75.0000	82.0000	9.333	0	0	0
16/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,013.0000	1,049.0000	3.554	0	0	0
16/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
16/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	427.0000	412.0000	(3.513)	0	0	0
16/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,229.0000	1,267.0000	3.092	0	0	0
16/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
16/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,617.0000	1,660.0000	2.659	0	0	0
16/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,481.0000	9,540.0000	0.622	0	0	0
16/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,104.0000	2,052.0000	(2.471)	0	0	0
16/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	498.0000	480.0000	(3.614)	0	0	0
16/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,862.0000	6,919.0000	0.831	0	0	0
16/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	642.0000	619.0000	(3.583)	0	0	0
16/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,442.0000	2,386.0000	(2.293)	0	0	0
16/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	482.0000	506.0000	4.979	0	0	0
16/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,413.0000	3,464.0000	1.494	0	0	0
16/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	456.0000	439.0000	(3.728)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,880.0000	3,933.0000	1.366	0	0	0
16/09/2009	£ / R 2010/06/14	12.30	Call	Currency Future	985.0000	951.0000	(3.452)	0	0	0
16/09/2009	£ / R 2010/06/14	13.45	Call	Currency Future	558.0000	538.0000	(3.584)	0	0	0
16/09/2009	£ / R 2010/06/14	9.55	Call	Currency Future	3,271.0000	3,214.0000	(1.743)	0	0	0
16/09/2009	£ / R 2010/06/14	11.25	Put	Currency Future	152.0000	163.0000	7.237	0	0	0
16/09/2009	£ / R 2010/06/14	20.20	Put	Currency Future	7,452.0000	7,509.0000	0.765	0	0	0
16/09/2009	£ / R 2010/06/14	17.25	Put	Currency Future	4,587.0000	4,641.0000	1.177	0	0	0
16/09/2009	£ / R 2010/06/14	21.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	£ / R 2010/06/14	12.45	Call	Currency Future	911.0000	880.0000	(3.403)	0	0	8,032
16/09/2009	£ / R 2010/06/14	19.90	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/09/2009	£ / R 2010/06/14	10.55	Call	Currency Future	2,297.0000	2,241.0000	(2.438)	0	0	0
16/09/2009	£ / R 2010/06/14	21.55	Put	Currency Future	8,786.0000	8,845.0000	0.672	0	0	0
16/09/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,617.0000	1,660.0000	2.659	0	0	0
16/09/2009	£ / R 2010/06/14	11.25	Call	Currency Future	1,681.0000	1,633.0000	(2.855)	0	0	0
16/09/2009	£ / R 2010/06/14	12.20	Put	Currency Future	458.0000	482.0000	5.240	0	0	0
16/09/2009	£ / R 2010/06/14	13.25	Put	Currency Future	1,083.0000	1,120.0000	3.416	0	0	0
16/09/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,510.0000	2,558.0000	1.912	0	0	0
16/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,419.0000	1,460.0000	2.889	0	0	0
16/09/2009	£ / R 2010/06/14	12.45	Put	Currency Future	582.0000	610.0000	4.811	0	0	0
16/09/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,955.0000	3,005.0000	1.692	0	0	0
16/09/2009	£ / R 2010/06/14	15.05	Put	Currency Future	2,554.0000	2,602.0000	1.879	0	0	0
16/09/2009	£ / R 2010/06/14	21.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
16/09/2009	£ / R 2010/06/14	17.80	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
16/09/2009	£ / R 2010/06/14	9.85	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
16/09/2009	£ / R 2010/06/14	12.25	Call	Currency Future	1,011.0000	977.0000	(3.363)	0	0	0
16/09/2009	£ / R 2010/06/14	12.20	Call	Currency Future	1,037.0000	1,002.0000	(3.375)	0	0	0
16/09/2009	£ / R 2010/06/14	13.25	Call	Currency Future	612.0000	590.0000	(3.595)	0	0	0
16/09/2009	£ / R 2010/06/14	17.85	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
16/09/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,873.0000	4,927.0000	1.108	0	0	0
16/09/2009	£ / R 2010/06/14	13.10	Call	Currency Future	658.0000	634.0000	(3.647)	0	0	0
16/09/2009	£ / R 2010/06/14	9.50	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
16/09/2009	£ / R 2010/06/14	15.05	Call	Currency Future	283.0000	272.0000	(3.887)	0	0	0
16/09/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,813.0000	6,870.0000	0.837	0	0	0
16/09/2009	£ / R 2010/06/14	11.85	Call	Currency Future	1,240.0000	1,200.0000	(3.226)	0	0	0
16/09/2009	£ / R 2010/06/14	13.20	Call	Currency Future	627.0000	605.0000	(3.509)	0	0	0
16/09/2009	£ / R 2010/06/14	17.85	Put	Currency Future	5,161.0000	5,216.0000	1.066	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2010/06/14	17.55	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
16/09/2009	£ / R 2010/06/14	17.50	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	12,446
16/09/2009	£ / R 2010/06/14	9.50	Call	Currency Future	3,320.0000	3,263.0000	(1.717)	0	0	0
16/09/2009	£ / R 2010/06/14	14.15	Call	Currency Future	409.0000	395.0000	(3.423)	0	0	0
16/09/2009	£ / R 2010/06/14	9.10	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
16/09/2009	£ / R 2010/06/14	12.55	Put	Currency Future	636.0000	665.0000	4.560	0	0	0
16/09/2009	£ / R 2010/06/14	8.15	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	£ / R 2010/06/14	9.85	Call	Currency Future	2,979.0000	2,922.0000	(1.913)	0	0	0
16/09/2009	£ / R 2010/06/14	20.20	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
16/09/2009	£ / R 2010/06/14	19.85	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
16/09/2009	£ / R 2010/06/14	11.35	Put	Currency Future	172.0000	184.0000	6.977	0	0	0
16/09/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,780.0000	1,825.0000	2.528	0	0	0
16/09/2009	£ / R 2010/06/14	9.10	Call	Currency Future	3,711.0000	3,654.0000	(1.536)	0	0	0
16/09/2009	£ / R 2010/06/14	12.55	Call	Currency Future	865.0000	835.0000	(3.468)	0	0	0
16/09/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,639.0000	4,581.0000	(1.250)	0	0	0
16/09/2009	£ / R 2010/06/14	11.85	Put	Currency Future	311.0000	330.0000	6.109	0	0	0
16/09/2009	£ / R 2010/06/14	13.20	Put	Currency Future	1,048.0000	1,084.0000	3.435	0	0	0
16/09/2009	£ / R 2010/06/14	14.75	Call	Currency Future	322.0000	310.0000	(3.727)	0	0	0
16/09/2009	£ / R 2010/06/14	21.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,825.0000	4,880.0000	1.140	0	0	0
16/09/2009	£ / R 2010/06/14	15.10	Call	Currency Future	277.0000	266.0000	(3.971)	0	0	0
16/09/2009	£ / R 2010/06/14	11.55	Put	Currency Future	219.0000	233.0000	6.393	0	0	0
16/09/2009	£ / R 2010/06/14	15.65	Put	Currency Future	3,091.0000	3,142.0000	1.650	0	0	0
16/09/2009	£ / R 2010/06/14	11.20	Put	Currency Future	142.0000	153.0000	7.746	0	0	0
16/09/2009	£ / R 2010/06/14	18.75	Put	Currency Future	6,032.0000	6,088.0000	0.928	0	0	0
16/09/2009	£ / R 2010/06/14	11.35	Call	Currency Future	1,601.0000	1,555.0000	(2.873)	0	0	0
16/09/2009	£ / R 2010/06/14	12.60	Call	Currency Future	843.0000	813.0000	(3.559)	0	0	0
16/09/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,991.0000	2,036.0000	2.260	0	0	0
16/09/2009	£ / R 2010/06/14	19.90	Put	Currency Future	7,157.0000	7,214.0000	0.796	0	0	0
16/09/2009	£ / R 2010/06/14	9.55	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
16/09/2009	£ / R 2010/06/14	12.65	Put	Currency Future	693.0000	722.0000	4.185	0	0	0
16/09/2009	£ / R 2010/06/14	10.85	Put	Currency Future	87.0000	95.0000	9.195	0	0	0
16/09/2009	£ / R 2010/06/14	18.75	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
16/09/2009	£ / R 2010/06/14	14.75	Put	Currency Future	2,293.0000	2,340.0000	2.050	0	0	0
16/09/2009	£ / R 2010/06/14	10.50	Call	Currency Future	2,345.0000	2,290.0000	(2.345)	0	0	0
16/09/2009	£ / R 2010/06/14	17.10	Call	Currency Future	124.0000	119.0000	(4.032)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R 2010/06/14	10.55	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
16/09/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,739.0000	3,792.0000	1.417	0	0	0
16/09/2009	£ / R 2010/06/14	12.65	Call	Currency Future	822.0000	792.0000	(3.650)	0	0	0
16/09/2009	£ / R 2010/06/14	10.20	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
16/09/2009	£ / R 2010/06/14	13.00	Put	Currency Future	911.0000	946.0000	3.842	0	0	0
16/09/2009	£ / R 2010/06/14	15.75	Put	Currency Future	3,183.0000	3,233.0000	1.571	0	0	0
16/09/2009	£ / R 2010/06/14	19.40	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
16/09/2009	£ / R 2010/06/14	14.40	Call	Currency Future	370.0000	356.0000	(3.784)	0	0	8,032
16/09/2009	£ / R 2010/06/14	16.50	Call	Currency Future	159.0000	153.0000	(3.774)	0	0	0
16/09/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,822.0000	1,866.0000	2.415	0	0	0
16/09/2009	£ / R 2010/06/14	15.10	Put	Currency Future	2,598.0000	2,646.0000	1.848	0	0	0
16/09/2009	£ / R 2010/06/14	11.55	Call	Currency Future	1,448.0000	1,403.0000	(3.108)	0	0	0
16/09/2009	£ / R 2010/06/14	16.35	Call	Currency Future	168.0000	162.0000	(3.571)	0	0	0
16/09/2009	£ / R 2010/06/14	11.15	Put	Currency Future	133.0000	144.0000	8.271	0	0	0
16/09/2009	£ / R 2010/06/14	9.15	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
16/09/2009	£ / R 2010/06/14	16.00	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
16/09/2009	£ / R 2010/06/14	13.40	Call	Currency Future	571.0000	550.0000	(3.678)	0	0	12,446
16/09/2009	£ / R 2010/06/14	10.50	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
16/09/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,820.0000	2,869.0000	1.738	0	0	0
16/09/2009	£ / R 2010/06/14	11.15	Call	Currency Future	1,762.0000	1,714.0000	(2.724)	0	0	0
16/09/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,497.0000	1,539.0000	2.806	0	0	0
16/09/2009	£ / R 2010/06/14	16.75	Put	Currency Future	4,117.0000	4,169.0000	1.263	0	0	0
16/09/2009	£ / R 2010/06/14	13.10	Put	Currency Future	979.0000	1,014.0000	3.575	0	0	0
16/09/2009	£ / R 2010/06/14	14.50	Call	Currency Future	355.0000	342.0000	(3.662)	0	0	0
16/09/2009	£ / R 2010/06/14	14.20	Call	Currency Future	401.0000	387.0000	(3.491)	0	0	0
16/09/2009	£ / R 2010/06/14	15.90	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	0
16/09/2009	£ / R 2010/06/14	16.05	Put	Currency Future	3,459.0000	3,511.0000	1.503	0	0	0
16/09/2009	£ / R 2010/06/14	15.35	Call	Currency Future	249.0000	239.0000	(4.016)	0	0	0
16/09/2009	£ / R 2010/06/14	18.40	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
16/09/2009	£ / R 2010/06/14	8.75	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
16/09/2009	£ / R 2010/06/14	16.75	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
16/09/2009	£ / R 2010/06/14	17.45	Call	Currency Future	107.0000	102.0000	(4.673)	0	0	0
16/09/2009	£ / R 2010/06/14	13.40	Put	Currency Future	1,192.0000	1,230.0000	3.188	0	0	0
16/09/2009	£ / R 2010/06/14	11.50	Put	Currency Future	207.0000	220.0000	6.280	0	0	0
16/09/2009	£ / R 2010/06/14	9.00	Call	Currency Future	3,809.0000	3,752.0000	(1.496)	0	0	0
16/09/2009	£ / R 2010/06/14	15.90	Put	Currency Future	3,321.0000	3,372.0000	1.536	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	531.0000	557.0000	4.896	0	0	0
16/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,493.0000	4,546.0000	1.180	0	0	0
16/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,637.0000	2,581.0000	(2.124)	0	0	0
16/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,055.0000	3,997.0000	(1.430)	0	0	0
16/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	212.0000	203.0000	(4.245)	0	0	0
16/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
16/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	888.0000	857.0000	(3.491)	0	0	0
16/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
16/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	743.0000	716.0000	(3.634)	0	0	0
16/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	122.0000	116.0000	(4.918)	0	0	0
16/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,721.0000	1,673.0000	(2.789)	0	0	0
16/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	674.0000	650.0000	(3.561)	0	0	0
16/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
16/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	609.0000	637.0000	4.598	0	0	0
16/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
16/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,209.0000	5,264.0000	1.056	0	0	0
16/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
16/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	157.0000	150.0000	(4.459)	0	0	0
16/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,740.0000	5,796.0000	0.976	0	0	0
16/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,836.0000	8,894.0000	0.656	0	0	0
16/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,486.0000	1,440.0000	(3.096)	0	0	0
16/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,662.0000	3,605.0000	(1.557)	0	0	0
16/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,995.0000	8,053.0000	0.725	0	0	0
16/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
16/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,778.0000	4,832.0000	1.130	0	0	0
16/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,076.0000	2,122.0000	2.216	0	0	0
16/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,084.0000	9,142.0000	0.638	0	0	0
16/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	435.0000	459.0000	5.517	0	0	0
16/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,833.0000	3,886.0000	1.383	0	0	0
16/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	234.0000	225.0000	(3.846)	0	0	0
16/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
16/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
16/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	151.0000	145.0000	(3.974)	0	0	0



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16/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
16/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,134.0000	9,192.0000	0.635	0	0	0
16/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	188.0000	181.0000	(3.723)	0	0	0
16/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	271.0000	260.0000	(4.059)	0	0	0
16/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,108.0000	7,165.0000	0.802	0	0	0
16/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	289.0000	278.0000	(3.806)	0	0	0
16/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,022.0000	4,075.0000	1.318	0	0	0
16/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
16/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,390.0000	8,448.0000	0.691	0	0	0
16/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	707.0000	682.0000	(3.536)	0	0	0
16/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,642.0000	2,690.0000	1.817	0	0	0
16/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,491.0000	2,435.0000	(2.248)	0	0	0
16/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,064.0000	1,029.0000	(3.289)	0	0	0
16/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	349.0000	371.0000	6.304	0	0	0
16/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,275.0000	6,332.0000	0.908	0	0	0
16/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,422.0000	6,478.0000	0.872	0	0	0
16/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,064.0000	5,119.0000	1.086	0	0	0
16/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,686.0000	2,629.0000	(2.122)	0	0	0
16/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	162.0000	156.0000	(3.704)	0	0	0
16/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
16/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	960.0000	927.0000	(3.438)	0	0	0
16/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,467.0000	3,409.0000	(1.673)	0	0	0
16/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
16/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,178.0000	1,141.0000	(3.141)	0	0	0
16/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,242.0000	8,300.0000	0.704	0	0	0
16/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,935.0000	5,991.0000	0.944	0	0	0
16/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	814.0000	846.0000	3.931	0	0	0
16/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
16/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	801.0000	772.0000	(3.620)	0	0	0
16/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	878.0000	912.0000	3.872	0	0	0
16/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
16/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
16/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
16/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,682.0000	4,736.0000	1.153	0	0	0
16/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,910.0000	2,960.0000	1.718	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
16/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
16/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,887.0000	1,838.0000	(2.597)	0	0	0
16/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
16/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,969.0000	5,023.0000	1.087	0	0	0
16/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	108.0000	118.0000	9.259	0	0	0
16/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,445.0000	4,499.0000	1.215	0	0	0
16/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,403.0000	7,460.0000	0.770	0	0	0
16/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
16/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
16/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,174.0000	3,117.0000	(1.796)	0	0	0
16/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,149.0000	1,112.0000	(3.220)	0	0	0
16/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
16/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,783.0000	2,727.0000	(2.012)	0	0	0
16/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,617.0000	6,674.0000	0.861	0	0	0
16/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,789.0000	5,845.0000	0.967	0	0	0
16/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
16/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	476.0000	459.0000	(3.571)	0	0	0
16/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	370.0000	392.0000	5.946	0	0	0
16/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,930.0000	1,880.0000	(2.591)	0	0	0
16/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	690.0000	666.0000	(3.478)	0	0	0
16/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,760.0000	3,703.0000	(1.516)	0	0	0
16/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,845.0000	1,796.0000	(2.656)	0	0	0
16/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	945.0000	980.0000	3.704	0	0	0
16/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,686.0000	2,735.0000	1.824	0	0	0
16/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,832.0000	2,775.0000	(2.013)	0	0	0
16/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,120.0000	1,083.0000	(3.304)	0	0	0
16/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,341.0000	8,399.0000	0.695	0	0	0
16/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	178.0000	171.0000	(3.933)	0	0	0
16/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
16/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	265.0000	255.0000	(3.774)	0	0	0
16/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	391.0000	413.0000	5.627	0	0	0
16/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,599.0000	3,651.0000	1.445	0	0	0
16/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	31.0000	33.0000	6.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,152.0000	2,097.0000	(2.556)	0	0	0
16/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	116.0000	126.0000	8.621	0	0	0
16/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
16/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
16/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	418.0000	403.0000	(3.589)	0	0	0
16/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,739.0000	1,783.0000	2.530	0	0	0
16/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,016.0000	1,965.0000	(2.530)	0	0	0
16/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,577.0000	1,619.0000	2.663	0	0	0
16/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,540.0000	4,594.0000	1.189	0	0	0
16/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	265.0000	255.0000	(3.774)	0	0	0
16/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	456.0000	439.0000	(3.728)	0	0	0
16/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
16/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	509.0000	491.0000	(3.536)	0	0	0
16/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	722.0000	752.0000	4.155	0	0	0
16/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	260.0000	275.0000	5.769	0	0	0
16/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,125.0000	3,069.0000	(1.792)	0	0	0
16/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,324.0000	6,381.0000	0.901	0	0	0
16/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
16/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	498.0000	480.0000	(3.614)	0	0	0
16/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,291.0000	8,349.0000	0.700	0	0	0
16/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,152.0000	2,097.0000	(2.556)	0	0	0
16/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,419.0000	1,460.0000	2.889	0	0	0
16/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
16/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,380.0000	1,421.0000	2.971	0	0	0
16/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,686.0000	2,735.0000	1.824	0	0	0
16/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,339.0000	1,295.0000	(3.286)	0	0	0
16/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,539.0000	8,597.0000	0.679	0	0	0
16/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,339.0000	1,295.0000	(3.286)	0	0	0
16/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	801.0000	772.0000	(3.620)	0	0	0
16/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,568.0000	6,625.0000	0.868	0	0	0
16/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	722.0000	752.0000	4.155	0	0	0
16/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,498.0000	5,554.0000	1.019	0	0	0
16/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,515.0000	3,458.0000	(1.622)	0	0	0
16/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	260.0000	275.0000	5.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
16/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
16/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,864.0000	1,909.0000	2.414	0	0	0
16/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
16/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	393.0000	379.0000	(3.562)	0	0	0
16/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,000.0000	3,050.0000	1.667	0	0	0
16/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,881.0000	2,824.0000	(1.978)	0	0	0
16/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,928.0000	3,980.0000	1.324	0	0	0
16/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,838.0000	5,894.0000	0.959	0	0	0
16/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,546.0000	5,602.0000	1.010	0	0	0
16/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,588.0000	8,646.0000	0.675	0	0	0
16/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,930.0000	2,873.0000	(1.945)	0	0	0
16/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
16/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,519.0000	6,576.0000	0.874	0	0	0
16/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
16/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,564.0000	3,507.0000	(1.599)	0	0	0
16/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
16/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,489.0000	8,547.0000	0.683	0	0	0
16/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
16/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,209.0000	1,170.0000	(3.226)	0	0	0
16/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	330.0000	350.0000	6.061	0	0	0
16/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	846.0000	879.0000	3.901	0	0	0
16/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	725.0000	699.0000	(3.586)	0	0	0
16/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	229.0000	220.0000	(3.930)	0	0	0
16/09/2009	€ / R	2009/12/14			Currency Future	10.9849	10.9531	(0.289)	11.0000	10.9500	31,323
16/09/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,188.0000	3,155.0000	(1.035)	0	0	0
16/09/2009	€ / R	2009/12/14	9.65	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
16/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	8,066.0000	8,098.0000	0.397	0	0	0
16/09/2009	€ / R	2009/12/14	10.75	Put	Currency Future	245.0000	251.0000	2.449	0	0	0
16/09/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,688.0000	2,719.0000	1.153	0	0	0
16/09/2009	€ / R	2009/12/14	10.65	Put	Currency Future	204.0000	211.0000	3.431	0	0	0
16/09/2009	€ / R	2009/12/14	11.10	Call	Currency Future	312.0000	291.0000	(6.731)	0	0	0
16/09/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,616.0000	8,647.0000	0.360	0	0	0
16/09/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,817.0000	1,846.0000	1.596	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	902.0000	878.0000	(2.661)	0	0	0
16/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	185.0000	171.0000	(7.568)	0	0	0
16/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
16/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,220.0000	1,192.0000	(2.295)	0	0	0
16/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,671.0000	4,702.0000	0.664	0	0	0
16/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	480.0000	454.0000	(5.417)	0	0	0
16/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,639.0000	2,670.0000	1.175	0	0	0
16/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	428.0000	438.0000	2.336	0	0	0
16/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,769.0000	1,798.0000	1.639	0	0	0
16/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
16/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,870.0000	4,902.0000	0.657	0	0	0
16/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,825.0000	3,856.0000	0.810	0	0	0
16/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,216.0000	8,248.0000	0.389	0	0	0
16/09/2009	€ / R 2009/12/14	7.05	Call	Currency Future	3,936.0000	3,903.0000	(0.838)	0	0	0
16/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,755.0000	1,725.0000	(1.709)	0	0	0
16/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,201.0000	2,231.0000	1.363	0	0	0
16/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	262.0000	244.0000	(6.870)	0	0	0
16/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,866.0000	8,897.0000	0.350	0	0	0
16/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
16/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	67.0000	75.0000	11.940	0	0	0
16/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,365.0000	1,336.0000	(2.125)	0	0	0
16/09/2009	€ / R 2009/12/14	7.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
16/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
16/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,676.0000	3,707.0000	0.843	0	0	0
16/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,617.0000	6,649.0000	0.484	0	0	0
16/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,488.0000	1,515.0000	1.815	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
16/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,853.0000	1,823.0000	(1.619)	0	0	0
16/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,197.0000	2,167.0000	(1.365)	0	0	0
16/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,266.0000	7,298.0000	0.440	0	0	0
16/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,082.0000	3,113.0000	1.006	0	0	0
16/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,104.0000	2,134.0000	1.426	0	0	0
16/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
16/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,836.0000	3,803.0000	(0.860)	0	0	0
16/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,116.0000	8,148.0000	0.394	0	0	0
16/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	750.0000	768.0000	2.400	0	0	0
16/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,099.0000	2,069.0000	(1.429)	0	0	0
16/09/2009	€ / R 2009/12/14	7.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,272.0000	4,304.0000	0.749	0	0	0
16/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,675.0000	1,703.0000	1.672	0	0	0
16/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	331.0000	309.0000	(6.647)	0	0	0
16/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,867.0000	6,898.0000	0.451	0	0	0
16/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
16/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,840.0000	2,808.0000	(1.127)	0	0	0
16/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	208.0000	193.0000	(7.212)	0	0	0
16/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,119.0000	5,151.0000	0.625	0	0	0
16/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
16/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,217.0000	6,249.0000	0.515	0	0	0
16/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	8,016.0000	8,048.0000	0.399	0	0	0
16/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,131.0000	3,162.0000	0.990	0	0	0
16/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,167.0000	6,199.0000	0.519	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,534.0000	1,562.0000	1.825	0	0	0
16/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,118.0000	6,149.0000	0.507	0	0	0
16/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
16/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,317.0000	6,349.0000	0.507	0	0	0
16/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	3,986.0000	3,953.0000	(0.828)	0	0	0
16/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,768.0000	5,800.0000	0.555	0	0	0
16/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	539.0000	515.0000	(4.453)	0	0	0
16/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	396.0000	406.0000	2.525	0	0	0
16/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
16/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	278.0000	259.0000	(6.835)	0	0	0
16/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,889.0000	2,858.0000	(1.073)	0	0	0
16/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	267.0000	273.0000	2.247	0	0	0
16/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	399.0000	373.0000	(6.516)	0	0	0
16/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,766.0000	8,797.0000	0.354	0	0	0
16/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	2,008.0000	2,038.0000	1.494	0	0	0
16/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	351.0000	328.0000	(6.553)	0	0	0
16/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,166.0000	8,198.0000	0.392	0	0	0
16/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,590.0000	2,621.0000	1.197	0	0	0
16/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,886.0000	3,853.0000	(0.849)	0	0	0
16/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	997.0000	1,019.0000	2.207	0	0	0
16/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
16/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,537.0000	3,503.0000	(0.961)	0	0	0
16/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	314.0000	320.0000	1.911	0	0	0
16/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	6,018.0000	6,049.0000	0.515	0	0	0
16/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
16/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,960.0000	1,990.0000	1.531	0	0	0
16/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,917.0000	6,948.0000	0.448	0	0	0
16/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,492.0000	2,523.0000	1.244	0	0	0
16/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,173.0000	4,204.0000	0.743	0	0	0
16/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	562.0000	577.0000	2.669	0	0	0
16/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	452.0000	426.0000	(5.752)	0	0	0
16/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	570.0000	546.0000	(4.211)	0	0	0
16/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,934.0000	2,965.0000	1.057	0	0	0
16/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,396.0000	1,422.0000	1.862	0	0	0
16/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	366.0000	375.0000	2.459	0	0	0
16/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,916.0000	8,947.0000	0.348	0	0	0
16/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
16/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	132.0000	122.0000	(7.576)	0	0	0
16/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	59.0000	67.0000	13.559	0	0	0
16/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
16/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,925.0000	3,956.0000	0.790	0	0	0
16/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,316.0000	8,348.0000	0.385	0	0	0
16/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,305.0000	1,331.0000	1.992	0	0	0
16/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,835.0000	2,866.0000	1.093	0	0	0
16/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
16/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	527.0000	541.0000	2.657	0	0	0
16/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,722.0000	1,751.0000	1.684	0	0	0
16/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	673.0000	689.0000	2.377	0	0	0
16/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	943.0000	920.0000	(2.439)	0	0	0
16/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,287.0000	3,254.0000	(1.004)	0	0	0
16/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,542.0000	2,511.0000	(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
16/09/2009	€ / R	2009/12/14	8.00	Call	Currency Future	2,989.0000	2,957.0000	(1.071)	0	0	0
16/09/2009	€ / R	2009/12/14	17.75	Put	Currency Future	6,767.0000	6,799.0000	0.473	0	0	0
16/09/2009	€ / R	2009/12/14	15.10	Put	Currency Future	4,123.0000	4,155.0000	0.776	0	0	0
16/09/2009	€ / R	2009/12/14	13.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/09/2009	€ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,488.0000	1,515.0000	1.815	0	0	0
16/09/2009	€ / R	2009/12/14	12.40	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
16/09/2009	€ / R	2009/12/14	10.45	Call	Currency Future	672.0000	648.0000	(3.571)	0	0	0
16/09/2009	€ / R	2009/12/14	16.05	Put	Currency Future	5,069.0000	5,101.0000	0.631	0	0	0
16/09/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,316.0000	1,288.0000	(2.128)	0	0	0
16/09/2009	€ / R	2009/12/14	7.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R	2009/12/14	15.90	Put	Currency Future	4,920.0000	4,951.0000	0.630	0	0	0
16/09/2009	€ / R	2009/12/14	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,153.0000	2,182.0000	1.347	0	0	0
16/09/2009	€ / R	2009/12/14	12.30	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
16/09/2009	€ / R	2009/12/14	12.65	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
16/09/2009	€ / R	2009/12/14	10.45	Put	Currency Future	137.0000	145.0000	5.839	0	0	0
16/09/2009	€ / R	2009/12/14	11.20	Put	Currency Future	493.0000	505.0000	2.434	0	0	0
16/09/2009	€ / R	2009/12/14	15.05	Put	Currency Future	4,074.0000	4,105.0000	0.761	0	0	0
16/09/2009	€ / R	2009/12/14	8.70	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
16/09/2009	€ / R	2009/12/14	9.45	Call	Currency Future	1,559.0000	1,530.0000	(1.860)	0	0	0
16/09/2009	€ / R	2009/12/14	15.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	11.70	Call	Currency Future	156.0000	144.0000	(7.692)	0	0	0
16/09/2009	€ / R	2009/12/14	10.60	Put	Currency Future	186.0000	193.0000	3.763	0	0	0
16/09/2009	€ / R	2009/12/14	13.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
16/09/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,675.0000	1,703.0000	1.672	0	0	0
16/09/2009	€ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,541.0000	2,572.0000	1.220	0	0	0
16/09/2009	€ / R	2009/12/14	10.95	Put	Currency Future	340.0000	345.0000	1.471	0	0	0
16/09/2009	€ / R	2009/12/14	15.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	€ / R	2009/12/14	8.70	Call	Currency Future	2,295.0000	2,265.0000	(1.307)	0	0	0
16/09/2009	€ / R	2009/12/14	9.45	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
16/09/2009	€ / R	2009/12/14	8.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	9.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
16/09/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,885.0000	2,915.0000	1.040	0	0	0
16/09/2009	€ / R	2009/12/14	7.25	Call	Currency Future	3,736.0000	3,703.0000	(0.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R	2009/12/14	12.85	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
16/09/2009	€ / R	2009/12/14	12.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
16/09/2009	€ / R	2009/12/14	10.95	Call	Currency Future	374.0000	348.0000	(6.952)	0	0	0
16/09/2009	€ / R	2009/12/14	10.85	Put	Currency Future	290.0000	296.0000	2.069	0	0	0
16/09/2009	€ / R	2009/12/14	9.70	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
16/09/2009	€ / R	2009/12/14	15.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	9.00	Call	Currency Future	2,001.0000	1,971.0000	(1.499)	0	0	0
16/09/2009	€ / R	2009/12/14	10.20	Call	Currency Future	861.0000	838.0000	(2.671)	0	0	0
16/09/2009	€ / R	2009/12/14	11.70	Put	Currency Future	871.0000	891.0000	2.296	0	0	0
16/09/2009	€ / R	2009/12/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	13.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/09/2009	€ / R	2009/12/14	12.65	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
16/09/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,395.0000	2,425.0000	1.253	0	0	0
16/09/2009	€ / R	2009/12/14	14.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,268.0000	1,240.0000	(2.208)	0	0	0
16/09/2009	€ / R	2009/12/14	10.70	Call	Currency Future	509.0000	484.0000	(4.912)	0	0	0
16/09/2009	€ / R	2009/12/14	17.45	Put	Currency Future	6,467.0000	6,499.0000	0.495	0	0	0
16/09/2009	€ / R	2009/12/14	9.00	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
16/09/2009	€ / R	2009/12/14	15.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/09/2009	€ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	13.15	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/09/2009	€ / R	2009/12/14	12.90	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
16/09/2009	€ / R	2009/12/14	13.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
16/09/2009	€ / R	2009/12/14	9.55	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
16/09/2009	€ / R	2009/12/14	11.30	Call	Currency Future	247.0000	230.0000	(6.883)	0	0	0
16/09/2009	€ / R	2009/12/14	10.70	Put	Currency Future	224.0000	231.0000	3.125	0	0	0
16/09/2009	€ / R	2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R	2009/12/14	16.00	Put	Currency Future	5,020.0000	5,051.0000	0.618	0	0	0
16/09/2009	€ / R	2009/12/14	16.60	Put	Currency Future	5,618.0000	5,650.0000	0.570	0	0	0
16/09/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,153.0000	2,182.0000	1.347	0	0	0
16/09/2009	€ / R	2009/12/14	12.35	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
16/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
16/09/2009	€ / R	2009/12/14	9.55	Call	Currency Future	1,462.0000	1,433.0000	(1.984)	0	0	0
16/09/2009	€ / R	2009/12/14	9.75	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
16/09/2009	€ / R	2009/12/14	14.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,472.0000	4,503.0000	0.693	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,124.0000	1,096.0000	(2.491)	0	0	0
16/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,902.0000	1,872.0000	(1.577)	0	0	0
16/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,960.0000	1,990.0000	1.531	0	0	0
16/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,266.0000	8,298.0000	0.387	0	0	0
16/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,442.0000	1,469.0000	1.872	0	0	0
16/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
16/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,566.0000	7,598.0000	0.423	0	0	0
16/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,770.0000	4,802.0000	0.671	0	0	0
16/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	425.0000	399.0000	(6.118)	0	0	0
16/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,337.0000	3,304.0000	(0.989)	0	0	0
16/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,466.0000	8,497.0000	0.366	0	0	0
16/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
16/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	598.0000	613.0000	2.508	0	0	0
16/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,117.0000	7,148.0000	0.436	0	0	0
16/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
16/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,722.0000	1,751.0000	1.684	0	0	0
16/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,444.0000	2,474.0000	1.227	0	0	0
16/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
16/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,820.0000	4,852.0000	0.664	0	0	0
16/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,088.0000	3,056.0000	(1.036)	0	0	0
16/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
16/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,912.0000	1,942.0000	1.569	0	0	0
16/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,395.0000	2,425.0000	1.253	0	0	0
16/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,068.0000	6,099.0000	0.511	0	0	0
16/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,172.0000	1,144.0000	(2.389)	0	0	0
16/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,721.0000	4,752.0000	0.657	0	0	0
16/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
16/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,267.0000	6,299.0000	0.511	0	0	0
16/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,571.0000	4,603.0000	0.700	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	2,939.0000	2,908.0000	(1.055)	0	0	0
16/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,726.0000	3,757.0000	0.832	0	0	0
16/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
16/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,740.0000	2,709.0000	(1.131)	0	0	0
16/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,688.0000	2,719.0000	1.153	0	0	0
16/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	51.0000	59.0000	15.686	0	0	0
16/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,024.0000	4,055.0000	0.770	0	0	0
16/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,322.0000	4,354.0000	0.740	0	0	0
16/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,346.0000	2,376.0000	1.279	0	0	0
16/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,775.0000	3,807.0000	0.848	0	0	0
16/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	986.0000	962.0000	(2.434)	0	0	0
16/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,029.0000	1,005.0000	(2.332)	0	0	0
16/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	80
16/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	821.0000	798.0000	(2.801)	0	0	0
16/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
16/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
16/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	44.0000	52.0000	18.182	0	0	0
16/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,329.0000	3,360.0000	0.931	0	0	0
16/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,581.0000	1,609.0000	1.771	0	0	0
16/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	86.0000	95.0000	10.465	0	0	0
16/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,590.0000	2,621.0000	1.197	0	0	0
16/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,517.0000	6,549.0000	0.491	0	0	0
16/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,951.0000	1,922.0000	(1.486)	0	0	0
16/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,344.0000	2,314.0000	(1.280)	0	0	0
16/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,249.0000	2,279.0000	1.334	0	0	0
16/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,706.0000	1,676.0000	(1.758)	0	0	0
16/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	220.0000	204.0000	(7.273)	0	0	0
16/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
16/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,885.0000	2,915.0000	1.040	0	0	0
16/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,865.0000	1,894.0000	1.555	0	0	0
16/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,516.0000	8,547.0000	0.364	0	0	0
16/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,875.0000	3,906.0000	0.800	0	0	0
16/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,246.0000	2,216.0000	(1.336)	0	0	0
16/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
16/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,934.0000	2,965.0000	1.057	0	0	0
16/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,666.0000	8,697.0000	0.358	0	0	0
16/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,350.0000	1,376.0000	1.926	0	0	0
16/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,298.0000	2,328.0000	1.305	0	0	0
16/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	97.0000	106.0000	9.278	0	0	0
16/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
16/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	635.0000	651.0000	2.520	0	0	0
16/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,639.0000	2,670.0000	1.175	0	0	0
16/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,628.0000	1,656.0000	1.720	0	0	0
16/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
16/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	782.0000	759.0000	(2.941)	0	0	0
16/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	233.0000	217.0000	(6.867)	0	0	0
16/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,104.0000	2,134.0000	1.426	0	0	0
16/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
16/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,305.0000	1,331.0000	1.992	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,223.0000	4,254.0000	0.734	0	0	0
16/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
16/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
16/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	11.0000	11.0000	-	0	0	12,744
16/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	711.0000	729.0000	2.532	0	0	0
16/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,032.0000	3,063.0000	1.022	0	0	0
16/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,737.0000	2,768.0000	1.133	0	0	0
16/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,171.0000	1,195.0000	2.050	0	0	0
16/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,626.0000	3,658.0000	0.883	0	0	0
16/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,835.0000	2,866.0000	1.093	0	0	0
16/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,056.0000	2,086.0000	1.459	0	0	0
16/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
16/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	460.0000	471.0000	2.391	0	0	0
16/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,804.0000	1,774.0000	(1.663)	0	0	0
16/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
16/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	830.0000	850.0000	2.410	0	0	0
16/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,667.0000	6,699.0000	0.480	0	0	0
16/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
16/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,444.0000	2,474.0000	1.227	0	0	0
16/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,260.0000	1,285.0000	1.984	0	0	0
16/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
16/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	295.0000	274.0000	(7.119)	0	0	0
16/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	76.0000	85.0000	11.842	0	0	0
16/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,686.0000	3,653.0000	(0.895)	0	0	0
16/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,083.0000	1,106.0000	2.124	0	0	0
16/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	13,679
16/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,983.0000	3,014.0000	1.039	0	0	0
16/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
16/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
16/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,238.0000	3,204.0000	(1.050)	0	0	0
16/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,230.0000	3,261.0000	0.960	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,786.0000	2,817.0000	1.113	0	0	0
16/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	790.0000	809.0000	2.405	0	0	0
16/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
16/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	165.0000	153.0000	(7.273)	0	0	0
16/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,790.0000	2,759.0000	(1.111)	0	0	0
16/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
16/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
16/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,138.0000	3,105.0000	(1.052)	0	0	0
16/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,082.0000	3,113.0000	1.006	0	0	0
16/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
16/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,786.0000	3,753.0000	(0.872)	0	0	0
16/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,215.0000	1,240.0000	2.058	0	0	0
16/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,621.0000	4,652.0000	0.671	0	0	0
16/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,148.0000	2,118.0000	(1.397)	0	0	0
16/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,817.0000	6,849.0000	0.469	0	0	0
16/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,181.0000	3,212.0000	0.975	0	0	0
16/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
16/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,127.0000	1,150.0000	2.041	0	0	0
16/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,346.0000	2,376.0000	1.279	0	0	0
16/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,487.0000	3,453.0000	(0.975)	0	0	0
16/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
16/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
16/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,394.0000	2,363.0000	(1.295)	0	0	0
16/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,816.0000	8,847.0000	0.352	0	0	0
16/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
16/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,493.0000	2,462.0000	(1.243)	0	0	0
16/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	954.0000	976.0000	2.306	0	0	0
16/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0

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16/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,280.0000	3,311.0000	0.945	0	0	0
16/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	912.0000	933.0000	2.303	0	0	0
16/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,657.0000	1,627.0000	(1.811)	0	0	0
16/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
16/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	1,039.0000	1,062.0000	2.214	0	0	0
16/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
16/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
16/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,691.0000	2,660.0000	(1.152)	0	0	0
16/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,201.0000	2,231.0000	1.363	0	0	0
16/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	147.0000	136.0000	(7.483)	0	0	0
16/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,641.0000	2,610.0000	(1.174)	0	0	0
16/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,387.0000	3,354.0000	(0.974)	0	0	0
16/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,387.0000	3,354.0000	(0.974)	0	0	0
16/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,637.0000	3,603.0000	(0.935)	0	0	0
16/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,717.0000	6,749.0000	0.476	0	0	0
16/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,716.0000	8,747.0000	0.356	0	0	0
16/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	744.0000	721.0000	(3.091)	0	0	0
16/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,413.0000	1,384.0000	(2.052)	0	0	0
16/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,366.0000	8,398.0000	0.383	0	0	0
16/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	109.0000	118.0000	8.257	0	0	0
16/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
16/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,372.0000	4,403.0000	0.709	0	0	0
16/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,367.0000	6,399.0000	0.503	0	0	0
16/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,510.0000	1,481.0000	(1.921)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	152.0000	160.0000	5.263	0	0	0
16/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	637.0000	613.0000	(3.768)	0	0	0
16/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,527.0000	3,558.0000	0.879	0	0	0
16/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,521.0000	4,553.0000	0.708	0	0	0
16/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	0.0000	46.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	0.0000	5,999.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,422.0000	4,453.0000	0.701	0	0	0
16/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	0.0000	4,005.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	123.0000	131.0000	6.504	0	0	0
16/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	707.0000	684.0000	(3.253)	0	0	0
16/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
16/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	0.0000	2,020.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,608.0000	1,579.0000	(1.803)	0	0	0
16/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	0.0000	3,007.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,587.0000	3,553.0000	(0.948)	0	0	0
16/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	0.0000	4,003.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,592.0000	2,561.0000	(1.196)	0	0	0
16/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	0.0000	1,049.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	0.0000	7,998.0000	100.000	0	0	0
16/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,416.0000	8,448.0000	0.380	0	0	0
16/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,417.0000	6,449.0000	0.499	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R	2010/03/15			Currency Future	11.1640	11.1310	(0.296)	0.0000	0.0000	2,410
16/09/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,503.0000	2,532.0000	1.159	0	0	0
16/09/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,596.0000	6,628.0000	0.485	0	0	0
16/09/2009	€ / R	2010/03/15	17.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	€ / R	2010/03/15	7.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,325.0000	3,294.0000	(0.932)	0	0	0
16/09/2009	€ / R	2010/03/15	7.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	€ / R	2010/03/15	15.30	Put	Currency Future	4,179.0000	4,213.0000	0.814	0	0	0
16/09/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,889.0000	8,922.0000	0.371	0	0	0
16/09/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,293.0000	2,262.0000	(1.352)	0	0	0
16/09/2009	€ / R	2010/03/15	7.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/09/2009	€ / R	2010/03/15	7.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	8.65	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
16/09/2009	€ / R	2010/03/15	15.25	Put	Currency Future	4,130.0000	4,164.0000	0.823	0	0	0
16/09/2009	€ / R	2010/03/15	10.55	Put	Currency Future	245.0000	252.0000	2.857	0	0	0
16/09/2009	€ / R	2010/03/15	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	7.35	Call	Currency Future	3,820.0000	3,788.0000	(0.838)	0	0	0
16/09/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,696.0000	6,728.0000	0.478	0	0	0
16/09/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,734.0000	2,703.0000	(1.134)	0	0	0
16/09/2009	€ / R	2010/03/15	15.30	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
16/09/2009	€ / R	2010/03/15	20.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	9.90	Put	Currency Future	91.0000	96.0000	5.495	0	0	0
16/09/2009	€ / R	2010/03/15	14.80	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
16/09/2009	€ / R	2010/03/15	17.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,175.0000	1,193.0000	1.532	0	0	0
16/09/2009	€ / R	2010/03/15	15.85	Call	Currency Future	29.0000	29.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	7.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/09/2009	€ / R	2010/03/15	14.25	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
16/09/2009	€ / R	2010/03/15	13.55	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
16/09/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,590.0000	8,623.0000	0.384	0	0	0
16/09/2009	€ / R	2010/03/15	15.35	Put	Currency Future	4,227.0000	4,261.0000	0.804	0	0	0
16/09/2009	€ / R	2010/03/15	17.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,721.0000	3,689.0000	(0.860)	0	0	0
16/09/2009	€ / R	2010/03/15	17.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/09/2009	€ / R	2010/03/15	7.90	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
16/09/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,693.0000	3,727.0000	0.921	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,920.0000	3,887.0000	(0.842)	0	0	0
16/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	446.0000	453.0000	1.570	0	0	0
16/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,742.0000	3,775.0000	0.882	0	0	0
16/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,128.0000	3,097.0000	(0.991)	0	0	0
16/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,523.0000	3,491.0000	(0.908)	0	0	0
16/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,228.0000	2,255.0000	1.212	0	0	0
16/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	36.0000	36.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,198.0000	6,230.0000	0.516	0	0	0
16/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,259.0000	3,291.0000	0.982	0	0	0
16/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
16/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
16/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	452.0000	429.0000	(5.088)	0	0	0
16/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,148.0000	6,180.0000	0.520	0	0	0
16/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
16/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	30.0000	30.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,098.0000	6,130.0000	0.525	0	0	0
16/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	610.0000	584.0000	(4.262)	0	0	13,636
16/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	56.0000	56.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	109.0000	116.0000	6.422	0	0	0
16/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,538.0000	2,507.0000	(1.221)	0	0	0
16/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,163.0000	3,195.0000	1.012	0	0	0
16/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
16/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	923.0000	898.0000	(2.709)	0	0	0
16/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	504.0000	478.0000	(5.159)	0	0	0
16/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,276.0000	3,245.0000	(0.946)	0	0	0
16/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,666.0000	4,699.0000	0.707	0	0	0
16/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,715.0000	4,748.0000	0.700	0	0	0
16/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,147.0000	2,116.0000	(1.444)	0	0	0
16/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,581.0000	1,552.0000	(1.834)	0	0	0
16/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,422.0000	4,455.0000	0.746	0	0	0
16/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	991.0000	966.0000	(2.523)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
16/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,142.0000	8,174.0000	0.393	0	0	0
16/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
16/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,764.0000	4,797.0000	0.693	0	0	0
16/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,177.0000	3,146.0000	(0.976)	0	0	0
16/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
16/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	283.0000	291.0000	2.827	0	0	0
16/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	177.0000	185.0000	4.520	0	0	0
16/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,790.0000	8,822.0000	0.364	0	0	0
16/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,325.0000	4,358.0000	0.763	0	0	0
16/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	688.0000	698.0000	1.453	0	0	0
16/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	395.0000	402.0000	1.772	0	0	0
16/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,737.0000	2,767.0000	1.096	0	0	0
16/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	655.0000	664.0000	1.374	0	0	0
16/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
16/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,973.0000	3,004.0000	1.043	0	0	0
16/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	797.0000	772.0000	(3.137)	0	0	0
16/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,397.0000	6,429.0000	0.500	0	0	0
16/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	239.0000	227.0000	(5.021)	0	0	0
16/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,766.0000	1,736.0000	(1.699)	0	0	0
16/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,273.0000	2,301.0000	1.232	0	0	0
16/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,831.0000	2,861.0000	1.060	0	0	0
16/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
16/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,196.0000	2,164.0000	(1.457)	0	0	0
16/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,936.0000	3,970.0000	0.864	0	0	0
16/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,490.0000	8,523.0000	0.389	0	0	0
16/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,391.0000	8,424.0000	0.393	0	0	0
16/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
16/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	39.0000	39.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,895.0000	6,927.0000	0.464	0	0	0
16/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,909.0000	1,934.0000	1.310	0	0	0
16/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,819.0000	1,843.0000	1.319	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	164.0000	156.0000	(4.878)	0	0	0
16/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,912.0000	4,944.0000	0.651	0	0	0
16/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,108.0000	5,141.0000	0.646	0	0	0
16/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,860.0000	1,829.0000	(1.667)	0	0	0
16/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	125.0000	120.0000	(4.000)	0	0	0
16/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	590.0000	597.0000	1.186	0	0	0
16/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	173.0000	165.0000	(4.624)	0	0	0
16/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	183.0000	174.0000	(4.918)	0	0	0
16/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,784.0000	2,814.0000	1.078	0	0	0
16/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
16/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,496.0000	6,529.0000	0.508	0	0	0
16/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,192.0000	8,224.0000	0.391	0	0	0
16/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
16/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,795.0000	6,828.0000	0.486	0	0	0
16/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,411.0000	2,439.0000	1.161	0	0	0
16/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
16/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	659.0000	633.0000	(3.945)	0	0	0
16/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,391.0000	2,360.0000	(1.297)	0	0	0
16/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	103.0000	109.0000	5.825	0	0	0
16/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
16/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,319.0000	2,347.0000	1.207	0	0	0
16/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	209.0000	217.0000	3.828	0	0	0
16/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,355.0000	1,327.0000	(2.066)	0	0	0
16/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
16/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,092.0000	8,125.0000	0.408	0	0	0
16/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
16/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	2,046.0000	2,071.0000	1.222	0	0	0
16/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	34.0000	34.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
16/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,945.0000	6,977.0000	0.461	0	0	0
16/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,030.0000	2,999.0000	(1.023)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,375.0000	3,343.0000	(0.948)	0	0	0
16/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	902.0000	916.0000	1.552	0	0	0
16/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,267.0000	1,240.0000	(2.131)	0	0	0
16/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	160.0000	152.0000	(5.000)	0	0	0
16/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,596.0000	2,626.0000	1.156	0	0	0
16/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,833.0000	2,802.0000	(1.094)	0	0	0
16/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,690.0000	8,723.0000	0.380	0	0	0
16/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,882.0000	2,851.0000	(1.076)	0	0	0
16/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,939.0000	8,972.0000	0.369	0	0	0
16/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	24.0000	24.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,445.0000	1,416.0000	(2.007)	0	0	0
16/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
16/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
16/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	379.0000	359.0000	(5.277)	0	0	0
16/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
16/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,640.0000	8,673.0000	0.382	0	0	0
16/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
16/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	712.0000	686.0000	(3.652)	0	0	0
16/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	366.0000	347.0000	(5.191)	0	0	0
16/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,864.0000	1,889.0000	1.341	0	0	0
16/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,223.0000	1,197.0000	(2.126)	0	0	0
16/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	865.0000	878.0000	1.503	0	0	0
16/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,425.0000	1,446.0000	1.474	0	0	0
16/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	793.0000	804.0000	1.387	0	0	0
16/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,870.0000	3,838.0000	(0.827)	0	0	0
16/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,137.0000	1,112.0000	(2.199)	0	0	0
16/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	348.0000	355.0000	2.011	0	0	0
16/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	289.0000	274.0000	(5.190)	0	0	0
16/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	178.0000	170.0000	(4.494)	0	0	0
16/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
16/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
16/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	18.0000	20.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,050.0000	2,018.0000	(1.561)	0	0	0
16/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
16/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	469.0000	445.0000	(5.117)	0	0	0
16/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	586.0000	560.0000	(4.437)	0	0	0
16/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
16/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,062.0000	1,037.0000	(2.354)	0	0	0
16/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	722.0000	733.0000	1.524	0	0	0
16/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,907.0000	1,876.0000	(1.626)	0	0	0
16/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
16/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	28.0000	28.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,325.0000	3,294.0000	(0.932)	0	0	0
16/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	472.0000	479.0000	1.483	0	0	0
16/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,520.0000	4,553.0000	0.730	0	0	0
16/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,955.0000	1,924.0000	(1.586)	0	0	0
16/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	436.0000	414.0000	(5.046)	0	0	0
16/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,646.0000	6,678.0000	0.481	0	0	0
16/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
16/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
16/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
16/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,931.0000	2,900.0000	(1.058)	0	0	0
16/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,685.0000	2,654.0000	(1.155)	0	0	0
16/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	407.0000	385.0000	(5.405)	0	0	0
16/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	5,010.0000	5,043.0000	0.659	0	0	0
16/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
16/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	123.0000	131.0000	6.504	0	0	0
16/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	148.0000	156.0000	5.405	0	0	0
16/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	859.0000	833.0000	(3.027)	0	0	0
16/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,720.0000	1,690.0000	(1.744)	0	0	0
16/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	1,017.0000	1,032.0000	1.475	0	0	0
16/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,026.0000	1,001.0000	(2.437)	0	0	0
16/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,137.0000	2,164.0000	1.263	0	0	0
16/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	2,000.0000	2,025.0000	1.250	0	0	0
16/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	142.0000	136.0000	(4.225)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
16/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	342.0000	324.0000	(5.263)	0	0	0
16/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	162.0000	170.0000	4.938	0	0	0
16/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	4,034.0000	4,068.0000	0.843	0	0	0
16/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
16/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	564.0000	537.0000	(4.787)	0	0	0
16/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,672.0000	3,639.0000	(0.899)	0	0	0
16/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	902.0000	916.0000	1.552	0	0	0
16/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	151.0000	145.0000	(3.974)	0	0	0
16/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
16/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	500.0000	506.0000	1.200	0	0	0
16/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	366.0000	347.0000	(5.191)	0	0	0
16/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
16/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	371.0000	378.0000	1.887	0	0	0
16/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,115.0000	3,147.0000	1.027	0	0	0
16/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
16/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,342.0000	2,311.0000	(1.324)	0	0	0
16/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,091.0000	2,118.0000	1.291	0	0	0
16/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,068.0000	3,099.0000	1.010	0	0	0
16/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	685.0000	659.0000	(3.796)	0	0	0
16/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
16/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	757.0000	768.0000	1.453	0	0	0
16/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,297.0000	6,329.0000	0.508	0	0	0
16/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,790.0000	3,824.0000	0.897	0	0	0
16/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,400.0000	1,372.0000	(2.000)	0	0	0
16/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	116.0000	123.0000	6.034	0	0	0
16/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	354.0000	335.0000	(5.367)	0	0	0
16/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	86.0000	91.0000	5.814	0	0	0
16/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,180.0000	1,154.0000	(2.203)	0	0	0
16/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	890.0000	865.0000	(2.809)	0	0	0
16/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	421.0000	399.0000	(5.226)	0	0	0
16/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,340.0000	1,360.0000	1.493	0	0	0
16/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
16/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
16/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
16/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,098.0000	2,067.0000	(1.478)	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
16/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	331.0000	313.0000	(5.438)	0	0	0
16/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,059.0000	5,092.0000	0.652	0	0	0
16/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,241.0000	8,274.0000	0.400	0	0	0
16/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,311.0000	1,283.0000	(2.136)	0	0	0
16/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	23.0000	23.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,622.0000	3,590.0000	(0.883)	0	0	0
16/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,546.0000	6,578.0000	0.489	0	0	0
16/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	940.0000	954.0000	1.489	0	0	0
16/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
16/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	3,020.0000	3,052.0000	1.060	0	0	0
16/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	393.0000	372.0000	(5.344)	0	0	0
16/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	263.0000	249.0000	(5.323)	0	0	0
16/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	97.0000	102.0000	5.155	0	0	0
16/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,082.0000	4,116.0000	0.833	0	0	0
16/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
16/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	226.0000	234.0000	3.540	0	0	0
16/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,641.0000	1,664.0000	1.402	0	0	0
16/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,540.0000	8,573.0000	0.386	0	0	0
16/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	420.0000	427.0000	1.667	0	0	0
16/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,079.0000	3,048.0000	(1.007)	0	0	0
16/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,636.0000	2,605.0000	(1.176)	0	0	0
16/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,554.0000	1,576.0000	1.416	0	0	0
16/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	829.0000	841.0000	1.448	0	0	0
16/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	320.0000	303.0000	(5.313)	0	0	0
16/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	634.0000	608.0000	(4.101)	0	0	0
16/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
16/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,247.0000	6,280.0000	0.528	0	0	0
16/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	978.0000	993.0000	1.534	0	0	0
16/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
16/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
16/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	622.0000	630.0000	1.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	33.0000	33.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	205.0000	195.0000	(4.878)	0	0	13,636
16/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,244.0000	2,213.0000	(1.381)	0	0	0
16/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,365.0000	2,393.0000	1.184	0	0	0
16/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	280.0000	265.0000	(5.357)	0	0	0
16/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,227.0000	3,195.0000	(0.992)	0	0	0
16/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
16/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
16/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	59.0000	59.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
16/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	486.0000	461.0000	(5.144)	0	0	0
16/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,690.0000	2,720.0000	1.115	0	0	0
16/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
16/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,813.0000	1,783.0000	(1.655)	0	0	0
16/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
16/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,299.0000	1,318.0000	1.463	0	0	0
16/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,863.0000	4,895.0000	0.658	0	0	0
16/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	2,980.0000	2,950.0000	(1.007)	0	0	0
16/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,276.0000	4,310.0000	0.795	0	0	0
16/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,774.0000	1,798.0000	1.353	0	0	0
16/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	1,056.0000	1,072.0000	1.515	0	0	0
16/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,887.0000	3,921.0000	0.875	0	0	0
16/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
16/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,645.0000	3,678.0000	0.905	0	0	0
16/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	271.0000	257.0000	(5.166)	0	0	0
16/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
16/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	193.0000	201.0000	4.145	0	0	0
16/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,618.0000	4,651.0000	0.715	0	0	0
16/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,095.0000	1,112.0000	1.553	0	0	0
16/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
16/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
16/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	32.0000	32.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	299.0000	283.0000	(5.351)	0	0	0
16/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,257.0000	1,276.0000	1.512	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,954.0000	1,980.0000	1.331	0	0	0
16/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,002.0000	1,971.0000	(1.548)	0	0	0
16/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	957.0000	932.0000	(2.612)	0	0	0
16/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,457.0000	2,486.0000	1.180	0	0	0
16/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,135.0000	1,152.0000	1.498	0	0	0
16/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,878.0000	2,909.0000	1.077	0	0	0
16/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
16/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,783.0000	2,753.0000	(1.078)	0	0	0
16/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	218.0000	207.0000	(5.046)	0	0	0
16/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,099.0000	1,074.0000	(2.275)	0	0	0
16/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	67.0000	67.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0
16/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	135.0000	143.0000	5.926	0	0	0
16/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,771.0000	3,739.0000	(0.849)	0	0	0
16/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
16/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,740.0000	8,773.0000	0.378	0	0	0
16/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	188.0000	179.0000	(4.787)	0	0	0
16/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,961.0000	4,994.0000	0.665	0	0	0
16/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,373.0000	4,407.0000	0.777	0	0	0
16/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	740.0000	714.0000	(3.514)	0	0	0
16/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	309.0000	293.0000	(5.178)	0	0	0
16/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
16/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,403.0000	3,436.0000	0.970	0	0	0
16/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,745.0000	6,778.0000	0.489	0	0	0
16/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,424.0000	3,392.0000	(0.935)	0	0	0
16/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	542.0000	515.0000	(4.982)	0	0	0
16/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,985.0000	4,019.0000	0.853	0	0	0
16/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
16/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,183.0000	2,209.0000	1.191	0	0	0
16/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,216.0000	1,234.0000	1.480	0	0	0
16/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	558.0000	565.0000	1.254	0	0	0
16/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	326.0000	333.0000	2.147	0	0	0
16/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	528.0000	534.0000	1.136	0	0	0

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16/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
16/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	522.0000	496.0000	(4.981)	0	0	0
16/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,291.0000	8,324.0000	0.398	0	0	0
16/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
16/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	147.0000	140.0000	(4.762)	0	0	0
16/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
16/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,925.0000	2,956.0000	1.060	0	0	0
16/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	155.0000	149.0000	(3.871)	0	0	0
16/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,440.0000	2,409.0000	(1.270)	0	0	0
16/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,839.0000	3,873.0000	0.886	0	0	0
16/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	76.0000	80.0000	5.263	0	0	0
16/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,814.0000	4,846.0000	0.665	0	0	0
16/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,839.0000	8,872.0000	0.373	0	0	0
16/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,490.0000	1,461.0000	(1.946)	0	0	0
16/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
16/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,673.0000	1,643.0000	(1.793)	0	0	0
16/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,845.0000	6,878.0000	0.482	0	0	0
16/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,569.0000	4,602.0000	0.722	0	0	0
16/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	194.0000	184.0000	(5.155)	0	0	0
16/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	304.0000	312.0000	2.632	0	0	0
16/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	768.0000	743.0000	(3.255)	0	0	0
16/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
16/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
16/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,730.0000	1,753.0000	1.329	0	0	0
16/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,643.0000	2,673.0000	1.135	0	0	0
16/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
16/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,596.0000	3,629.0000	0.918	0	0	0
16/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	60.0000	60.0000	-	0	0	0
16/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,535.0000	1,506.0000	(1.889)	0	0	0
16/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,489.0000	2,458.0000	(1.245)	0	0	0
16/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
16/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0

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16/09/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,474.0000	3,442.0000	(0.921)	0	0	0
16/09/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,019.0000	3,987.0000	(0.796)	0	0	0
16/09/2009	€ / R	2010/03/15	7.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/09/2009	€ / R	2010/03/15	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	17.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/09/2009	€ / R	2010/03/15	17.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,998.0000	6,031.0000	0.550	0	0	0
16/09/2009	€ / R	2010/03/15	19.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,341.0000	8,374.0000	0.396	0	0	0
16/09/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,992.0000	8,025.0000	0.413	0	0	0
16/09/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,347.0000	6,379.0000	0.504	0	0	0
16/09/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,627.0000	1,597.0000	(1.844)	0	0	0
16/09/2009	€ / R	2010/03/15	8.60	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
16/09/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,587.0000	2,556.0000	(1.198)	0	0	0
16/09/2009	€ / R	2010/03/15	7.60	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
16/09/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,572.0000	3,541.0000	(0.868)	0	0	0
16/09/2009	€ / R	2010/03/15	9.60	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
16/09/2009	€ / R	2010/03/15	10.60	Call	Currency Future	828.0000	802.0000	(3.140)	0	0	0
16/09/2009	€ / R	2010/03/15	10.60	Put	Currency Future	264.0000	271.0000	2.652	0	0	0
16/09/2009	€ / R	2010/03/15	13.60	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
16/09/2009	€ / R	2010/03/15	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,446.0000	6,479.0000	0.512	0	0	0
16/09/2009	€ / R	2010/03/15	17.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	15.60	Call	Currency Future	35.0000	35.0000	-	0	0	0
16/09/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,550.0000	2,579.0000	1.137	0	0	0
16/09/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,471.0000	4,504.0000	0.738	0	0	0
16/09/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,441.0000	8,473.0000	0.379	0	0	0
16/09/2009	€ / R	2010/06/14			Currency Future	11.3455	11.3108	(0.306)	0.0000	0.0000	200
16/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	677.0000	709.0000	4.727	0	0	0
16/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	770.0000	802.0000	4.156	0	0	0
16/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
16/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	589.0000	618.0000	4.924	0	0	0

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16/09/2009	AL13	2009/11/05			Index Future	249.6510	249.6440	(0.003)	0.0000	0.0000	10
16/09/2009	ALBI	2009/11/05			Index Future	301.2690	301.5460	0.092	301.0900	298.6500	755
16/09/2009	ALBI	2010/02/04			Index Future	306.8190	307.0930	0.089	0.0000	0.0000	0
16/09/2009	CRD1	2009/11/05			Index Future	128.5350	128.5830	0.037	0.0000	0.0000	2
16/09/2009	CRD1	2010/02/04			Index Future	130.9030	130.9490	0.035	0.0000	0.0000	0
16/09/2009	GOVI	2009/11/05			jGovi	302.9470	303.2180	0.089	0.0000	0.0000	543
16/09/2009	GOVI	2010/02/04			jGovi	308.5290	308.7965	0.087	0.0000	0.0000	0
16/09/2009	ILBI	2009/11/05			Index Future	362.6740	363.5330	0.237	0.0000	0.0000	3
16/09/2009	J153	2010/08/31			jSwap	7.2671	7.2671	-	0.0000	0.0000	0
16/09/2009	J157	2015/09/15			jSwap	8.9620	8.4170	(6.081)	0.0000	0.0000	0
16/09/2009	J186	2026/12/21			jSwap	8.0660	8.0580	(0.099)	0.0000	0.0000	0
16/09/2009	J201	2014/12/22			jSwap	8.2990	8.2910	(0.096)	0.0000	0.0000	0
16/09/2009	J203	2017/09/15			jSwap	8.9630	8.5220	(4.920)	0.0000	0.0000	0
16/09/2009	J204	2018/12/21			jSwap	8.4890	8.4810	(0.094)	0.0000	0.0000	0
16/09/2009	J207	2020/01/15			jSwap	8.4890	8.4830	(0.071)	0.0000	0.0000	0
16/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
16/09/2009	JFRA	2009/11/05			jFra	6.8480	6.8380	(0.146)	0.0000	0.0000	0
16/09/2009	JFRA	2010/02/04			jFra	6.8530	6.8390	(0.204)	0.0000	0.0000	0

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16/09/2009	JFRA	2010/05/06			jFra	6.9470	6.9420	(0.072)	0.0000	0.0000	0
16/09/2009	JFRA	2010/08/05			jFra	7.2430	7.2220	(0.290)	0.0000	0.0000	0
16/09/2009	JFRA	2010/11/04			jFra	7.4700	7.4630	(0.094)	0.0000	0.0000	0
16/09/2009	JN02	2009/11/05			jNote	7.4270	7.4230	(0.054)	0.0000	0.0000	0
16/09/2009	JN02	2010/02/04			jNote	7.6390	7.6380	(0.013)	0.0000	0.0000	0
16/09/2009	JN05	2009/11/05			jNote	8.2850	8.2760	(0.109)	0.0000	0.0000	0
16/09/2009	JN05	2010/02/04			jNote	8.4050	8.3970	(0.095)	0.0000	0.0000	0
16/09/2009	JN10	2009/11/05			jNote	8.4470	8.4410	(0.071)	0.0000	0.0000	0
16/09/2009	JN10	2010/02/04			jNote	8.4980	8.4910	(0.082)	0.0000	0.0000	0
16/09/2009	JROD	2009/09/30			jRod	6.9720	6.9710	(0.014)	0.0000	0.0000	0
16/09/2009	JROD	2009/10/30			jRod	6.9070	6.9020	(0.072)	0.0000	0.0000	0
16/09/2009	JROD	2009/11/30			jRod	6.9410	6.9290	(0.173)	0.0000	0.0000	0
16/09/2009	JROD	2009/12/31			jRod	7.0480	7.0370	(0.156)	0.0000	0.0000	0
16/09/2009	OTH1	2009/11/05			Index Future	292.0010	292.3110	0.106	0.0000	0.0000	3
16/09/2009	OTH1	2010/02/04			Index Future	297.3810	297.6890	0.104	0.0000	0.0000	0
16/09/2009	R153	2009/11/05			Bond Future	7.2930	7.2910	(0.027)	0.0000	0.0000	0
16/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
16/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	640.0000	639.0000	(0.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	R155	2009/11/05			Bond Future	7.3800	7.3600	(0.271)	0.0000	0.0000	0
16/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	168.0000	155.0000	(7.738)	0	0	0
16/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	818.0000	841.0000	2.812	0	0	0
16/09/2009	R157	2009/11/05			Bond Future	8.1280	8.1040	(0.295)	0.0000	0.0000	8,950
16/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,641.0000	3,527.0000	(3.131)	0	0	0
16/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	267.0000	279.0000	4.494	0	0	0
16/09/2009	R157	2010/02/04			Bond Future	8.1980	8.1740	(0.293)	0.0000	0.0000	0
16/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,204.0000	1,239.0000	2.907	0	0	0
16/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,497.0000	3,410.0000	(2.488)	0	0	0
16/09/2009	R157	2010/05/06			Bond Future	8.2460	8.2210	(0.303)	0.0000	0.0000	0
16/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,222.0000	3,288.0000	2.048	0	0	0
16/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,000.0000	1,944.0000	(2.800)	0	0	0
16/09/2009	R157	2010/08/05			Bond Future	8.2620	8.2340	(0.339)	0.0000	0.0000	0
16/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,234.0000	4,312.0000	1.842	0	0	0
16/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,999.0000	1,947.0000	(2.601)	0	0	0
16/09/2009	R186	2009/11/05			Bond Future	8.7090	8.6870	(0.253)	0.0000	0.0000	11,394
16/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,931.0000	12,716.0000	(1.663)	0	0	0
16/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,128.0000	4,257.0000	3.125	0	0	0
16/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,289.0000	2,165.0000	(5.417)	0	0	240
16/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	58.0000	60.0000	3.448	0	0	5,000
16/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,316.0000	1,228.0000	(6.687)	0	0	5,000
16/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,691.0000	2,785.0000	3.493	0	0	0
16/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,207.0000	9,996.0000	(2.067)	0	0	0
16/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	164.0000	170.0000	3.659	0	0	240
16/09/2009	R186	2010/02/04			Bond Future	8.7520	8.7300	(0.251)	0.0000	0.0000	0
16/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,189.0000	2,248.0000	2.695	0	0	0
16/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,224.0000	7,069.0000	(2.146)	0	0	0
16/09/2009	R186	2010/05/06			Bond Future	8.7870	8.7640	(0.262)	0.0000	0.0000	0
16/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,234.0000	6,353.0000	1.909	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,217.0000	4,114.0000	(2.442)	0	0	0
16/09/2009	R186	2010/08/05			Bond Future	8.8070	8.7830	(0.273)	0.0000	0.0000	0
16/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,113.0000	8,250.0000	1.689	0	0	0
16/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,017.0000	3,926.0000	(2.265)	0	0	0
16/09/2009	R201	2009/11/05			Bond Future	8.1920	8.1690	(0.281)	0.0000	0.0000	2
16/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,096.0000	3,007.0000	(2.875)	0	0	0
16/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	160.0000	167.0000	4.375	0	0	0
16/09/2009	R201	2010/02/04			Bond Future	8.2530	8.2280	(0.303)	0.0000	0.0000	0
16/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	561.0000	581.0000	3.565	0	0	0
16/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,620.0000	3,540.0000	(2.210)	0	0	0
16/09/2009	R201	2010/05/06			Bond Future	8.2970	8.2710	(0.313)	0.0000	0.0000	0
16/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,411.0000	2,463.0000	2.157	0	0	0
16/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,641.0000	1,594.0000	(2.864)	0	0	0
16/09/2009	R201	2010/08/05			Bond Future	8.3080	8.2810	(0.325)	0.0000	0.0000	0
16/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,672.0000	3,736.0000	1.743	0	0	0
16/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,196.0000	1,162.0000	(2.843)	0	0	0
16/09/2009	R203	2009/11/05			Bond Future	8.6020	8.5800	(0.256)	0.0000	0.0000	1,570
16/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,481.0000	6,362.0000	(1.836)	0	0	0
16/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	112.0000	115.0000	2.679	0	0	0
16/09/2009	R203	2010/02/04			Bond Future	8.6670	8.6430	(0.277)	0.0000	0.0000	0
16/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,548.0000	1,587.0000	2.519	0	0	0
16/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,112.0000	4,021.0000	(2.213)	0	0	0
16/09/2009	R203	2010/05/06			Bond Future	8.7140	8.6900	(0.275)	0.0000	0.0000	0
16/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,567.0000	2,509.0000	(2.259)	0	0	0
16/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,057.0000	4,125.0000	1.676	0	0	0
16/09/2009	R203	2010/08/05			Bond Future	8.7390	8.7130	(0.298)	0.0000	0.0000	0
16/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,714.0000	2,658.0000	(2.063)	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
16/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,288.0000	5,366.0000	1.475	0	0	0
16/09/2009	R204	2009/11/05			Bond Future	8.6270	8.6050	(0.255)	0.0000	0.0000	2,696
16/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	112.0000	115.0000	2.679	0	0	0
16/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,274.0000	7,143.0000	(1.801)	0	0	0
16/09/2009	R204	2010/02/04			Bond Future	8.6830	8.6590	(0.276)	0.0000	0.0000	0
16/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,667.0000	1,709.0000	2.519	0	0	0
16/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,588.0000	4,487.0000	(2.201)	0	0	0
16/09/2009	R204	2010/05/06			Bond Future	8.7270	8.7030	(0.275)	0.0000	0.0000	0
16/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,421.0000	4,496.0000	1.696	0	0	0
16/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,854.0000	2,789.0000	(2.278)	0	0	0
16/09/2009	R204	2010/08/05			Bond Future	8.7520	8.7270	(0.286)	0.0000	0.0000	0
16/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,457.0000	5,541.0000	1.539	0	0	0
16/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,682.0000	2,624.0000	(2.163)	0	0	0
16/09/2009	R206	2009/11/05			Bond Future	8.2380	8.2150	(0.279)	0.0000	0.0000	1,121
16/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,686.0000	2,613.0000	(2.718)	0	0	0
16/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	119.0000	124.0000	4.202	0	0	0
16/09/2009	R206	2010/02/04			Bond Future	8.3110	8.2850	(0.313)	0.0000	0.0000	0
16/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,118.0000	3,050.0000	(2.181)	0	0	0
16/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	445.0000	460.0000	3.371	0	0	0
16/09/2009	R206	2010/05/06			Bond Future	8.3710	8.3440	(0.323)	0.0000	0.0000	0
16/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,305.0000	2,353.0000	2.082	0	0	0
16/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,153.0000	1,118.0000	(3.036)	0	0	0
16/09/2009	R206	2010/08/05			Bond Future	8.3940	8.3650	(0.345)	0.0000	0.0000	0
16/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,022.0000	991.0000	(3.033)	0	0	0
16/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,747.0000	2,800.0000	1.929	0	0	0
16/09/2009	R207	2009/11/05			Bond Future	8.7660	8.7430	(0.262)	0.0000	0.0000	600
16/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	73.0000	75.0000	2.740	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,390.0000	8,249.0000	(1.681)	0	0	0
16/09/2009	R207	2010/02/04			Bond Future	8.8200	8.7970	(0.261)	0.0000	0.0000	0
16/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,550.0000	1,587.0000	2.387	0	0	0
16/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,106.0000	5,004.0000	(1.998)	0	0	0
16/09/2009	R207	2010/05/06			Bond Future	8.8680	8.8440	(0.271)	0.0000	0.0000	0
16/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,726.0000	2,663.0000	(2.311)	0	0	0
16/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,969.0000	5,050.0000	1.630	0	0	0
16/09/2009	R207	2010/08/05			Bond Future	8.8970	8.8730	(0.270)	0.0000	0.0000	0
16/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,554.0000	2,499.0000	(2.153)	0	0	0
16/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,001.0000	6,088.0000	1.450	0	0	0
16/09/2009	R208	2009/11/05			Bond Future	8.7750	8.7520	(0.262)	0.0000	0.0000	5,125
16/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,020.0000	6,876.0000	(2.051)	0	0	0
16/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	95.0000	99.0000	4.211	0	0	0
16/09/2009	R208	2010/02/04			Bond Future	8.8270	8.8030	(0.272)	0.0000	0.0000	0
16/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,942.0000	3,842.0000	(2.537)	0	0	0
16/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,845.0000	1,896.0000	2.764	0	0	0
16/09/2009	R208	2010/05/06			Bond Future	8.8680	8.8440	(0.271)	0.0000	0.0000	0
16/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,742.0000	4,829.0000	1.835	0	0	0
16/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,411.0000	2,348.0000	(2.613)	0	0	0
16/09/2009	R208	2010/08/05			Bond Future	8.8930	8.8680	(0.281)	0.0000	0.0000	0
16/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,528.0000	2,470.0000	(2.294)	0	0	0
16/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,143.0000	6,239.0000	1.563	0	0	0
16/09/2009	R209	2009/11/05			Bond Future	8.2360	8.2150	(0.255)	0.0000	0.0000	3,051
16/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,250.0000	7,075.0000	(2.414)	0	0	0
16/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	302.0000	272.0000	(9.934)	0	0	0
16/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	280.0000	291.0000	3.929	0	0	0
16/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,764.0000	11,947.0000	1.556	0	0	0
16/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,617.0000	6,774.0000	2.373	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	33.0000	34.0000	3.030	0	0	5,000
16/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,667.0000	9,485.0000	(1.883)	0	0	0
16/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	2,970
16/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	105.0000	109.0000	3.810	0	0	0
16/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,312.0000	12,127.0000	(1.503)	0	0	0
16/09/2009	R209	2010/02/04			Bond Future	8.2590	8.2370	(0.266)	0.0000	0.0000	0
16/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,451.0000	13,630.0000	1.331	0	0	0
16/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,339.0000	8,182.0000	(1.883)	0	0	0
16/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	267.0000	251.0000	(5.993)	0	0	0
16/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,181.0000	1,218.0000	3.133	0	0	2,500
16/09/2009	R209	2010/05/06			Bond Future	8.2730	8.2510	(0.266)	0.0000	0.0000	0
16/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,527.0000	5,634.0000	1.936	0	0	0
16/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,579.0000	3,492.0000	(2.431)	0	0	0
16/09/2009	R209	2010/08/05			Bond Future	8.2760	8.2540	(0.266)	0.0000	0.0000	0
16/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,533.0000	7,650.0000	1.553	0	0	0
16/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,559.0000	3,484.0000	(2.107)	0	0	0
16/09/2009	TRT1	2009/11/05			Index Future	299.1300	299.3980	0.090	0.0000	0.0000	100
16/09/2009	TRT1	2010/02/04			Index Future	304.6410	304.9060	0.087	0.0000	0.0000	0
16/09/2009	ZAAD	2009/12/14			Currency Future	6.4167	6.4445	0.433	6.4900	6.4900	4,310
16/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,288.0000	2,261.0000	(1.180)	0	0	0
16/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,817.0000	5,845.0000	0.481	0	0	0
16/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	839.0000	865.0000	3.099	0	0	0
16/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	569.0000	545.0000	(4.218)	0	0	0
16/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	384.0000	404.0000	5.208	0	0	0
16/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,434.0000	6,406.0000	(0.435)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	457.0000	478.0000	4.595	0	0	0
16/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	924.0000	897.0000	(2.922)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	256.0000	273.0000	6.641	0	0	0
16/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

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16/09/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	698.0000	673.0000	(3.582)	0	0	0
16/09/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
16/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	169.0000	159.0000	(5.917)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	171.0000	179.0000	4.678	0	0	0
16/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
16/09/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,284.0000	4,256.0000	(0.654)	0	0	0
16/09/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,134.0000	6,106.0000	(0.456)	0	0	0
16/09/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
16/09/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
16/09/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	576.0000	599.0000	3.993	0	0	0
16/09/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	349.0000	369.0000	5.731	0	0	0
16/09/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	6.05	Put	Currency Future	90.0000	84.0000	(6.667)	0	0	0
16/09/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/09/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	742.0000	716.0000	(3.504)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	189.0000	179.0000	(5.291)	0	0	0
16/09/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
16/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	611.0000	587.0000	(3.928)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	449.0000	426.0000	(5.122)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	411.0000	389.0000	(5.353)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	189.0000	179.0000	(5.291)	0	0	0
16/09/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,634.0000	4,606.0000	(0.604)	0	0	0
16/09/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	535.0000	557.0000	4.112	0	0	0
16/09/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	349.0000	369.0000	5.731	0	0	0
16/09/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
16/09/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,567.0000	5,595.0000	0.503	0	0	0
16/09/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	933.0000	959.0000	2.787	0	0	0
16/09/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
16/09/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,984.0000	3,956.0000	(0.703)	0	0	0
16/09/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	698.0000	673.0000	(3.582)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	286.0000	303.0000	5.944	0	0	0
16/09/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	155.0000	163.0000	5.161	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
16/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	208.0000	218.0000	4.808	0	0	0
16/09/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,284.0000	6,256.0000	(0.446)	0	0	0
16/09/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	2,867.0000	2,895.0000	0.977	0	0	0
16/09/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	117.0000	109.0000	(6.838)	0	0	0
16/09/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,435.0000	3,407.0000	(0.815)	0	0	0
16/09/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	1,918.0000	1,946.0000	1.460	0	0	0
16/09/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	654.0000	629.0000	(3.823)	0	0	0
16/09/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,991.0000	1,963.0000	(1.406)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
16/09/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	286.0000	303.0000	5.944	0	0	0
16/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	304.0000	285.0000	(6.250)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	212.0000	200.0000	(5.660)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	241.0000	223.0000	(7.469)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
16/09/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	419.0000	440.0000	5.012	0	0	0
16/09/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,077.0000	1,104.0000	2.507	0	0	0
16/09/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/09/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
16/09/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
16/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
16/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
16/09/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	338.0000	318.0000	(5.917)	0	0	0
16/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	229.0000	245.0000	6.987	0	0	0
16/09/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,283.0000	8,256.0000	(0.326)	0	0	0
16/09/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,367.0000	4,395.0000	0.641	0	0	0
16/09/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,819.0000	1,846.0000	1.484	0	0	0
16/09/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
16/09/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
16/09/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	787.0000	761.0000	(3.304)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	169.0000	159.0000	(5.917)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	188.0000	198.0000	5.319	0	0	0
16/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	78.0000	73.0000	(6.410)	0	0	0
16/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	832.0000	806.0000	(3.125)	0	0	0
16/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,028.0000	1,055.0000	2.626	0	0	0
16/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
16/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	374.0000	353.0000	(5.615)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	150.0000	141.0000	(6.000)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	171.0000	179.0000	4.678	0	0	0
16/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	228.0000	245.0000	7.456	0	0	0
16/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	212.0000	200.0000	(5.660)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
16/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,372.0000	1,399.0000	1.968	0	0	0
16/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,817.0000	3,845.0000	0.734	0	0	0
16/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	495.0000	517.0000	4.444	0	0	0
16/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,941.0000	1,914.0000	(1.391)	0	0	0
16/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,090.0000	2,062.0000	(1.340)	0	0	0
16/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
16/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
16/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
16/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	317.0000	335.0000	5.678	0	0	0
16/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	304.0000	285.0000	(6.250)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	256.0000	273.0000	6.641	0	0	0
16/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,434.0000	4,406.0000	(0.631)	0	0	0
16/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	748.0000	773.0000	3.342	0	0	0
16/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,084.0000	4,056.0000	(0.686)	0	0	0

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16/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,018.0000	2,046.0000	1.388	0	0	0
16/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
16/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
16/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	272.0000	253.0000	(6.985)	0	0	0
16/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,433.0000	8,406.0000	(0.320)	0	0	0
16/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,717.0000	2,745.0000	1.031	0	0	0
16/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,189.0000	2,161.0000	(1.279)	0	0	0
16/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	787.0000	761.0000	(3.304)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
16/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	241.0000	223.0000	(7.469)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	488.0000	465.0000	(4.713)	0	0	0
16/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,437.0000	2,410.0000	(1.108)	0	0	0
16/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,184.0000	4,156.0000	(0.669)	0	0	0
16/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,567.0000	2,595.0000	1.091	0	0	0
16/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	877.0000	851.0000	(2.965)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	374.0000	353.0000	(5.615)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	569.0000	545.0000	(4.218)	0	0	0
16/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,717.0000	3,745.0000	0.753	0	0	0
16/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	980.0000	1,007.0000	2.755	0	0	0
16/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	8,084.0000	8,056.0000	(0.346)	0	0	0
16/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,017.0000	4,045.0000	0.697	0	0	0
16/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	611.0000	587.0000	(3.928)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	208.0000	218.0000	4.808	0	0	0
16/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,135.0000	3,107.0000	(0.893)	0	0	0



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16/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	617.0000	641.0000	3.890	0	0	0
16/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,645.0000	1,618.0000	(1.641)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
16/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,567.0000	3,595.0000	0.785	0	0	0
16/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,719.0000	1,747.0000	1.629	0	0	0
16/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	411.0000	389.0000	(5.353)	0	0	0
16/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
16/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	1,968.0000	1,996.0000	1.423	0	0	0
16/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	488.0000	465.0000	(4.713)	0	0	0
16/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,867.0000	5,895.0000	0.477	0	0	0
16/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	528.0000	505.0000	(4.356)	0	0	0
16/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	3,967.0000	3,995.0000	0.706	0	0	0
16/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,694.0000	1,667.0000	(1.594)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
16/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,934.0000	5,906.0000	(0.472)	0	0	0
16/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,570.0000	1,598.0000	1.783	0	0	0
16/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,067.0000	4,095.0000	0.688	0	0	0
16/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
16/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	2,967.0000	2,995.0000	0.944	0	0	0
16/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,184.0000	6,156.0000	(0.453)	0	0	0
16/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	528.0000	505.0000	(4.356)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,084.0000	6,056.0000	(0.460)	0	0	0
16/09/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,934.0000	4,906.0000	(0.567)	0	0	0
16/09/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	2,040.0000	2,013.0000	(1.324)	0	0	0
16/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,185.0000	3,157.0000	(0.879)	0	0	0
16/09/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,934.0000	7,906.0000	(0.353)	0	0	0
16/09/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,684.0000	4,656.0000	(0.598)	0	0	0
16/09/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,984.0000	5,956.0000	(0.468)	0	0	0
16/09/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	4,034.0000	4,006.0000	(0.694)	0	0	0
16/09/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	3,917.0000	3,945.0000	0.715	0	0	0
16/09/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,984.0000	7,956.0000	(0.351)	0	0	0
16/09/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	6,034.0000	6,006.0000	(0.464)	0	0	0
16/09/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,767.0000	2,795.0000	1.012	0	0	0
16/09/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	2,917.0000	2,945.0000	0.960	0	0	0
16/09/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,183.0000	8,156.0000	(0.330)	0	0	0
16/09/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/09/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,017.0000	3,045.0000	0.928	0	0	0
16/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,934.0000	3,907.0000	(0.686)	0	0	0
16/09/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	8,034.0000	8,006.0000	(0.349)	0	0	0
16/09/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,322.0000	1,350.0000	2.118	0	0	0
16/09/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,139.0000	2,112.0000	(1.262)	0	0	0
16/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,067.0000	3,095.0000	0.913	0	0	0
16/09/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,233.0000	8,206.0000	(0.328)	0	0	0
16/09/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,317.0000	4,345.0000	0.649	0	0	0

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16/09/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,767.0000	3,795.0000	0.743	0	0	0
16/09/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,134.0000	4,106.0000	(0.677)	0	0	0
16/09/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,817.0000	2,845.0000	0.994	0	0	0
16/09/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,134.0000	8,106.0000	(0.344)	0	0	0
16/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,068.0000	2,095.0000	1.306	0	0	0
16/09/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,769.0000	1,797.0000	1.583	0	0	0
16/09/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/09/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,234.0000	6,206.0000	(0.449)	0	0	0
16/09/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,234.0000	4,206.0000	(0.661)	0	0	0
16/09/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	794.0000	819.0000	3.149	0	0	0
16/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,239.0000	2,211.0000	(1.251)	0	0	0
16/09/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,867.0000	3,895.0000	0.724	0	0	0
16/09/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	886.0000	912.0000	2.935	0	0	0
16/09/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,383.0000	8,356.0000	(0.322)	0	0	0
16/09/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,868.0000	1,896.0000	1.499	0	0	0
16/09/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,617.0000	3,645.0000	0.774	0	0	0

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16/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	660.0000	684.0000	3.636	0	0	0
16/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
16/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,620.0000	1,647.0000	1.667	0	0	0
16/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,617.0000	2,645.0000	1.070	0	0	0
16/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,388.0000	2,360.0000	(1.173)	0	0	0
16/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,384.0000	6,356.0000	(0.439)	0	0	0
16/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,384.0000	4,356.0000	(0.639)	0	0	0
16/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	704.0000	729.0000	3.551	0	0	0
16/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
16/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,334.0000	4,306.0000	(0.646)	0	0	0
16/09/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,338.0000	2,310.0000	(1.198)	0	0	0
16/09/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,669.0000	1,697.0000	1.678	0	0	0
16/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,667.0000	2,695.0000	1.050	0	0	0
16/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,667.0000	3,695.0000	0.764	0	0	0
16/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,334.0000	6,306.0000	(0.442)	0	0	0
16/09/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,333.0000	8,306.0000	(0.324)	0	0	0
16/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,517.0000	2,545.0000	1.112	0	0	0
16/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,517.0000	3,545.0000	0.796	0	0	0
16/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,487.0000	2,459.0000	(1.126)	0	0	0
16/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,484.0000	4,456.0000	(0.624)	0	0	0
16/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

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16/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,484.0000	6,456.0000	(0.432)	0	0	0
16/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,483.0000	8,456.0000	(0.318)	0	0	0
16/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,520.0000	1,548.0000	1.842	0	0	0
16/09/2009	ZAAD	2010/03/15			Currency Future	6.4694	6.4952	0.399	6.5100	6.5100	108
16/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	997.0000	1,019.0000	2.207	0	0	0
16/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	142.0000	133.0000	(6.338)	0	0	0
16/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,335.0000	4,309.0000	(0.600)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	788.0000	766.0000	(2.792)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	221.0000	227.0000	2.715	0	0	0
16/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	264.0000	271.0000	2.652	0	0	0
16/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	316.0000	325.0000	2.848	0	0	0
16/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,025.0000	2,049.0000	1.185	0	0	0
16/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,074.0000	2,098.0000	1.157	0	0	0
16/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,135.0000	4,109.0000	(0.629)	0	0	0
16/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	1,975.0000	2,001.0000	1.316	0	0	0
16/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,819.0000	3,845.0000	0.681	0	0	0
16/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	197.0000	187.0000	(5.076)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	411.0000	393.0000	(4.380)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	444.0000	426.0000	(4.054)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	666.0000	645.0000	(3.153)	0	0	0
16/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,070.0000	3,095.0000	0.814	0	0	0
16/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,132.0000	6,106.0000	(0.424)	0	0	0
16/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,332.0000	6,306.0000	(0.411)	0	0	0

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16/09/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	2,821.0000	2,845.0000	0.851	0	0	0
16/09/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
16/09/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	515.0000	495.0000	(3.883)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	280.0000	288.0000	2.857	0	0	0
16/09/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	186.0000	190.0000	2.151	0	0	0
16/09/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	2,970.0000	2,995.0000	0.842	0	0	0
16/09/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	595.0000	612.0000	2.857	0	0	0
16/09/2009	ZAAD 2010/03/15	14.80	Put	Currency Future	8,331.0000	8,305.0000	(0.312)	0	0	0
16/09/2009	ZAAD 2010/03/15	10.65	Put	Currency Future	4,185.0000	4,159.0000	(0.621)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	467.0000	482.0000	3.212	0	0	0
16/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	249.0000	255.0000	2.410	0	0	0
16/09/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	336.0000	348.0000	3.571	0	0	0
16/09/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,019.0000	4,045.0000	0.647	0	0	0
16/09/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,090.0000	1,116.0000	2.385	0	0	0
16/09/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	8,131.0000	8,105.0000	(0.320)	0	0	0
16/09/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	561.0000	578.0000	3.030	0	0	0
16/09/2009	ZAAD 2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	1,826.0000	1,852.0000	1.424	0	0	0
16/09/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	178.0000	167.0000	(6.180)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	479.0000	460.0000	(3.967)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	280.0000	288.0000	2.857	0	0	0
16/09/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	221.0000	227.0000	2.715	0	0	0
16/09/2009	ZAAD 2010/03/15	5.45	Call	Currency Future	1,042.0000	1,068.0000	2.495	0	0	0
16/09/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	909.0000	930.0000	2.310	0	0	0
16/09/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	126.0000	117.0000	(7.143)	0	0	0
16/09/2009	ZAAD 2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	6,182.0000	6,156.0000	(0.421)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	410.0000	424.0000	3.415	0	0	0
16/09/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	234.0000	241.0000	2.991	0	0	0
16/09/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	411.0000	393.0000	(4.380)	0	0	0

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16/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	346.0000	330.0000	(4.624)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	552.0000	532.0000	(3.623)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	316.0000	303.0000	(4.114)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	528.0000	545.0000	3.220	0	0	0
16/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,569.0000	3,595.0000	0.728	0	0	0
16/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	8,031.0000	8,005.0000	(0.324)	0	0	0
16/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	241.0000	229.0000	(4.979)	0	0	0
16/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,020.0000	3,045.0000	0.828	0	0	0
16/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,980.0000	1,954.0000	(1.313)	0	0	0
16/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,171.0000	2,146.0000	(1.152)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	3,969.0000	3,995.0000	0.655	0	0	0
16/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,181.0000	8,155.0000	(0.318)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	438.0000	453.0000	3.425	0	0	0
16/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	297.0000	306.0000	3.030	0	0	0
16/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	197.0000	202.0000	2.538	0	0	0
16/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	2,028.0000	2,003.0000	(1.233)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,266.0000	2,241.0000	(1.103)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	497.0000	513.0000	3.219	0	0	0
16/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	290.0000	277.0000	(4.483)	0	0	0
16/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	627.0000	607.0000	(3.190)	0	0	0
16/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	48.0000	48.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,931.0000	7,905.0000	(0.328)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
16/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	384.0000	398.0000	3.646	0	0	0
16/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	359.0000	372.0000	3.621	0	0	0
16/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,981.0000	7,955.0000	(0.326)	0	0	0

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16/09/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
16/09/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	2,218.0000	2,194.0000	(1.082)	0	0	0
16/09/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	2,920.0000	2,945.0000	0.856	0	0	0
16/09/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	219.0000	207.0000	(5.479)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	378.0000	361.0000	(4.497)	0	0	0
16/09/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,982.0000	5,956.0000	(0.435)	0	0	0
16/09/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
16/09/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
16/09/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	824.0000	845.0000	2.549	0	0	0
16/09/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	706.0000	685.0000	(2.975)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	552.0000	532.0000	(3.623)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	208.0000	214.0000	2.885	0	0	0
16/09/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	3,869.0000	3,895.0000	0.672	0	0	0
16/09/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	589.0000	569.0000	(3.396)	0	0	0
16/09/2009	ZAAD 2010/03/15	10.45	Put	Currency Future	3,986.0000	3,960.0000	(0.652)	0	0	0
16/09/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,936.0000	3,910.0000	(0.661)	0	0	0
16/09/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	2,871.0000	2,895.0000	0.836	0	0	0
16/09/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
16/09/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,932.0000	5,906.0000	(0.438)	0	0	0
16/09/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
16/09/2009	ZAAD 2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,069.0000	4,095.0000	0.639	0	0	0
16/09/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	1,876.0000	1,902.0000	1.386	0	0	0
16/09/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	909.0000	930.0000	2.310	0	0	0
16/09/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	159.0000	149.0000	(6.289)	0	0	0
16/09/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0



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16/09/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,777.0000	1,803.0000	1.463	0	0	0
16/09/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
16/09/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,771.0000	2,795.0000	0.866	0	0	0
16/09/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
16/09/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,571.0000	2,595.0000	0.933	0	0	0
16/09/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
16/09/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	3,769.0000	3,795.0000	0.690	0	0	0
16/09/2009	ZAAD 2010/03/15	4.90	Call	Currency Future	1,579.0000	1,605.0000	1.647	0	0	0
16/09/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	265.0000	252.0000	(4.906)	0	0	0
16/09/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	2,076.0000	2,051.0000	(1.204)	0	0	0
16/09/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	410.0000	424.0000	3.415	0	0	0
16/09/2009	ZAAD 2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	866.0000	887.0000	2.425	0	0	0
16/09/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	197.0000	187.0000	(5.076)	0	0	0
16/09/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	2,671.0000	2,695.0000	0.899	0	0	0
16/09/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	241.0000	229.0000	(4.979)	0	0	0
16/09/2009	ZAAD 2010/03/15	3.80	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,085.0000	4,060.0000	(0.612)	0	0	0
16/09/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,235.0000	4,209.0000	(0.614)	0	0	0
16/09/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,678.0000	1,704.0000	1.549	0	0	0
16/09/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,232.0000	6,206.0000	(0.417)	0	0	0
16/09/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	8,081.0000	8,055.0000	(0.322)	0	0	0
16/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	249.0000	255.0000	2.410	0	0	0
16/09/2009	ZAAD 2010/03/15	2.80	Call	Currency Future	3,669.0000	3,695.0000	0.709	0	0	0
16/09/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,231.0000	8,205.0000	(0.316)	0	0	0
16/09/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
16/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	479.0000	460.0000	(3.967)	0	0	0

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16/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	6,082.0000	6,056.0000	(0.427)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	743.0000	763.0000	2.692	0	0	0
16/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	4,035.0000	4,010.0000	(0.620)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	952.0000	974.0000	2.311	0	0	0
16/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,431.0000	8,405.0000	(0.308)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	6,032.0000	6,006.0000	(0.431)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	467.0000	482.0000	3.212	0	0	0
16/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,432.0000	6,406.0000	(0.404)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	97.0000	90.0000	(7.216)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	667.0000	685.0000	2.699	0	0	0
16/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
16/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,459.0000	2,434.0000	(1.017)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	1,925.0000	1,951.0000	1.351	0	0	0
16/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,434.0000	4,409.0000	(0.564)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	3,919.0000	3,945.0000	0.663	0	0	0
16/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,362.0000	2,337.0000	(1.058)	0	0	0
16/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,123.0000	2,098.0000	(1.178)	0	0	0
16/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,522.0000	2,545.0000	0.912	0	0	0
16/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,507.0000	2,482.0000	(0.997)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,519.0000	3,545.0000	0.739	0	0	0
16/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,530.0000	1,556.0000	1.699	0	0	0
16/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0

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16/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,484.0000	4,458.0000	(0.580)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	111.0000	103.0000	(7.207)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	630.0000	648.0000	2.857	0	0	0
16/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,482.0000	6,456.0000	(0.401)	0	0	0
16/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	27.0000	27.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,481.0000	8,455.0000	(0.307)	0	0	0
16/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,629.0000	1,654.0000	1.535	0	0	0
16/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,282.0000	6,256.0000	(0.414)	0	0	0
16/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,281.0000	8,255.0000	(0.314)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	85.0000	78.0000	(8.235)	0	0	0
16/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	704.0000	723.0000	2.699	0	0	0
16/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
16/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,621.0000	2,645.0000	0.916	0	0	0
16/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,619.0000	3,645.0000	0.718	0	0	0
16/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,410.0000	2,386.0000	(0.996)	0	0	0
16/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,384.0000	4,359.0000	(0.570)	0	0	0
16/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,381.0000	8,355.0000	(0.310)	0	0	0
16/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,285.0000	4,259.0000	(0.607)	0	0	0
16/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,382.0000	6,356.0000	(0.407)	0	0	0
16/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
16/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,314.0000	2,289.0000	(1.080)	0	0	0
16/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	783.0000	803.0000	2.554	0	0	0
16/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,727.0000	1,753.0000	1.506	0	0	0

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16/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	64.0000	58.0000	(9.375)	0	0	0
16/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,721.0000	2,745.0000	0.882	0	0	0
16/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,719.0000	3,745.0000	0.699	0	0	0
16/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
16/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/06/14			Currency Future	6.5138	6.5385	0.379	0.0000	0.0000	0
16/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,016.0000	3,040.0000	0.796	0	0	0
16/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	0.0000	406.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	0.0000	417.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	0.0000	6,015.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,988.0000	7,963.0000	(0.313)	0	0	0
16/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	416.0000	427.0000	2.644	0	0	0
16/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	531.0000	514.0000	(3.202)	0	0	0
16/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	0.0000	4,034.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	345.0000	352.0000	2.029	0	0	0
16/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	0.0000	1,042.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	402.0000	389.0000	(3.234)	0	0	0
16/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,024.0000	2,049.0000	1.235	0	0	0
16/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	0.0000	2,098.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	0.0000	87.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,014.0000	4,039.0000	0.623	0	0	0
16/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	50.0000	50.0000	-	0	0	0
16/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,064.0000	1,088.0000	2.256	0	0	0
16/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	0.0000	8,013.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,990.0000	5,965.0000	(0.417)	0	0	0
16/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
16/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	4,009.0000	3,985.0000	(0.599)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2009	ZAAD 2010/06/14	4.55	Call	Currency Future	0.0000	1,999.0000	100.000	0	0	0
16/09/2009	ZAAD 2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/09/2009	ZAAD 2010/06/14	14.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
16/09/2009	ZAAD 2010/06/14	8.50	Call	Currency Future	89.0000	89.0000	-	0	0	0
16/09/2009	ZAAD 2010/06/14	2.55	Call	Currency Future	0.0000	3,989.0000	100.000	0	0	0
16/09/2009	ZAAD 2010/06/14	10.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
16/09/2009	ZAAD 2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/09/2009	ZAAD 2010/06/14	8.50	Put	Currency Future	2,075.0000	2,051.0000	(1.157)	0	0	0
16/09/2009	ZAAD 2010/06/14	3.55	Call	Currency Future	0.0000	2,991.0000	100.000	0	0	0

**Grand Total:** **944,339**