



Derivatives High/Low Report

High/Low for 21/09/2009

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
21/09/2009	\$ / R 2009/12/14			Currency Future	7.5724	7.6054	0.436	7.6500	7.5400	332,491
21/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	115.0000	118.0000	2.609	0	0	87
21/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,293.0000	2,260.0000	(1.439)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,537.0000	2,505.0000	(1.261)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,778.0000	5,745.0000	(0.571)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,587.0000	2,554.0000	(1.276)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,775.0000	1,808.0000	1.859	0	0	0
21/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,778.0000	7,745.0000	(0.424)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	785.0000	754.0000	(3.949)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	35.0000	35.0000	-	0	0	100
21/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	430.0000	404.0000	(6.047)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
21/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	857.0000	886.0000	3.384	0	0	0
21/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,828.0000	7,795.0000	(0.422)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,662.0000	1,629.0000	(1.986)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	115.0000	118.0000	2.609	0	0	0
21/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
21/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,244.0000	2,211.0000	(1.471)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,181.0000	3,148.0000	(1.037)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,479.0000	3,446.0000	(0.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,878.0000	5,845.0000	(0.561)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,523.0000	2,556.0000	1.308	0	0	0
21/09/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
21/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	361.0000	337.0000	(6.648)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	619.0000	590.0000	(4.685)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,428.0000	6,395.0000	(0.513)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	401.0000	420.0000	4.738	0	0	0
21/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,230.0000	3,198.0000	(0.991)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,078.0000	4,045.0000	(0.809)	0	0	0
21/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,022.0000	4,055.0000	0.820	0	0	0
21/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,678.0000	7,645.0000	(0.430)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	179.0000	165.0000	(7.821)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	57.0000	57.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,040.0000	1,071.0000	2.981	0	0	0
21/09/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,573.0000	2,606.0000	1.283	0	0	0
21/09/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,272.0000	3,305.0000	1.009	0	0	0
21/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	202.0000	209.0000	3.465	0	0	0
21/09/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	742.0000	712.0000	(4.043)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
21/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,096.0000	1,064.0000	(2.920)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,678.0000	4,645.0000	(0.705)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	433.0000	453.0000	4.619	0	0	0
21/09/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,728.0000	7,695.0000	(0.427)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,676.0000	1,708.0000	1.909	0	0	0
21/09/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	188.0000	195.0000	3.723	0	0	0
21/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

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21/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	202.0000	209.0000	3.465	0	0	0
21/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,577.0000	1,609.0000	2.029	0	0	0
21/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,825.0000	1,857.0000	1.753	0	0	0
21/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,273.0000	2,306.0000	1.452	0	0	0
21/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	234.0000	243.0000	3.846	0	0	0
21/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,234.0000	1,202.0000	(2.593)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	430.0000	404.0000	(6.047)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,673.0000	2,706.0000	1.235	0	0	0
21/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	361.0000	337.0000	(6.648)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	88.0000	90.0000	2.273	0	0	247
21/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
21/09/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,081.0000	3,048.0000	(1.071)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,711.0000	1,677.0000	(1.987)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	160.0000	147.0000	(8.125)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,823.0000	2,856.0000	1.169	0	0	0
21/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	268.0000	251.0000	(6.343)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	659.0000	630.0000	(4.401)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,728.0000	4,695.0000	(0.698)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,566.0000	1,533.0000	(2.107)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,142.0000	1,109.0000	(2.890)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	141.0000	146.0000	3.546	0	0	100
21/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	499.0000	521.0000	4.409	0	0	0
21/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	14.0000	14.0000	-	0	0	11,185
21/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,278.0000	5,245.0000	(0.625)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	619.0000	590.0000	(4.685)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
21/09/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,342.0000	2,309.0000	(1.409)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
21/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	234.0000	243.0000	3.846	0	0	0
21/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	127.0000	115.0000	(9.449)	0	0	5,000
21/09/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	742.0000	712.0000	(4.043)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,470.0000	1,437.0000	(2.245)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,078.0000	5,045.0000	(0.650)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	993.0000	1,023.0000	3.021	0	0	0
21/09/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,954.0000	1,920.0000	(1.740)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,228.0000	4,195.0000	(0.781)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,078.0000	6,045.0000	(0.543)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,978.0000	7,945.0000	(0.414)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	143.0000	131.0000	(8.392)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,974.0000	2,007.0000	1.672	0	0	0
21/09/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,178.0000	7,145.0000	(0.460)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	291.0000	306.0000	5.155	0	0	0
21/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
21/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,050.0000	1,018.0000	(3.048)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,330.0000	3,297.0000	(0.991)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,390.0000	2,358.0000	(1.339)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,923.0000	2,956.0000	1.129	0	0	0
21/09/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	465.0000	486.0000	4.516	0	0	0
21/09/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	466.0000	439.0000	(5.794)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0

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21/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,281.0000	1,249.0000	(2.498)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,528.0000	7,495.0000	(0.438)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	395.0000	370.0000	(6.329)	0	0	200
21/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,096.0000	1,064.0000	(2.920)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	163.0000	168.0000	3.067	0	0	0
21/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
21/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,808.0000	1,774.0000	(1.881)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	648.0000	673.0000	3.858	0	0	0
21/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	947.0000	977.0000	3.168	0	0	0
21/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	298.0000	276.0000	(7.383)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,528.0000	4,495.0000	(0.729)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	75.0000	67.0000	(10.667)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,228.0000	7,195.0000	(0.457)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	270.0000	281.0000	4.074	0	0	39
21/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,142.0000	1,109.0000	(2.890)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,178.0000	4,145.0000	(0.790)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,924.0000	1,957.0000	1.715	0	0	0
21/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	244.0000	227.0000	(6.967)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,778.0000	4,745.0000	(0.691)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	814.0000	841.0000	3.317	0	0	0
21/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	152.0000	156.0000	2.632	0	0	2,560

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,293.0000	2,260.0000	(1.439)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,833.0000	2,801.0000	(1.130)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,978.0000	5,945.0000	(0.552)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,878.0000	4,845.0000	(0.677)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	540.0000	513.0000	(5.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	54.0000	54.0000	-	0	0	75
21/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,278.0000	4,245.0000	(0.771)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,725.0000	1,758.0000	1.913	0	0	0
21/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	221.0000	205.0000	(7.240)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	579.0000	551.0000	(4.836)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,328.0000	1,295.0000	(2.485)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,282.0000	1,314.0000	2.496	0	0	0
21/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,723.0000	2,756.0000	1.212	0	0	0
21/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	343.0000	360.0000	4.956	0	0	0
21/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	828.0000	797.0000	(3.744)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	51.0000	51.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,578.0000	7,545.0000	(0.435)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	540.0000	513.0000	(5.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
21/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,735.0000	2,702.0000	(1.207)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,378.0000	5,345.0000	(0.614)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,136.0000	1,167.0000	2.729	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,331.0000	1,363.0000	2.404	0	0	0
21/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,188.0000	1,155.0000	(2.778)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
21/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	123.0000	126.0000	2.439	0	0	0
21/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,636.0000	2,603.0000	(1.252)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	701.0000	671.0000	(4.280)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	499.0000	521.0000	4.409	0	0	0
21/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,773.0000	2,806.0000	1.190	0	0	0
21/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,184.0000	1,216.0000	2.703	0	0	0
21/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,390.0000	2,358.0000	(1.339)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,322.0000	3,355.0000	0.993	0	0	0
21/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
21/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,188.0000	1,155.0000	(2.778)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,439.0000	2,407.0000	(1.312)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
21/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,328.0000	7,295.0000	(0.450)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	316.0000	332.0000	5.063	0	0	747
21/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	26.0000	26.0000	-	0	0	3,000
21/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,478.0000	5,445.0000	(0.602)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	771.0000	798.0000	3.502	0	0	0
21/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	395.0000	370.0000	(6.329)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,378.0000	7,345.0000	(0.447)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,323.0000	2,356.0000	1.421	0	0	0
21/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	163.0000	168.0000	3.067	0	0	200
21/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,982.0000	2,949.0000	(1.107)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,587.0000	2,554.0000	(1.276)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,005.0000	973.0000	(3.184)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,375.0000	1,343.0000	(2.327)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,131.0000	3,098.0000	(1.054)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,678.0000	5,645.0000	(0.581)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	127.0000	115.0000	(9.449)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,172.0000	3,205.0000	1.040	0	0	0
21/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,123.0000	2,156.0000	1.554	0	0	0
21/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	915.0000	884.0000	(3.388)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,478.0000	4,445.0000	(0.737)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	260
21/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,478.0000	6,445.0000	(0.509)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,478.0000	8,445.0000	(0.389)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	688.0000	713.0000	3.634	0	0	0
21/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	251.0000	261.0000	3.984	0	0	0
21/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,278.0000	5,245.0000	(0.625)	0	0	0
21/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,272.0000	4,305.0000	0.772	0	0	0
21/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,429.0000	1,461.0000	2.239	0	0	0
21/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,173.0000	2,206.0000	1.519	0	0	0
21/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,678.0000	8,645.0000	(0.380)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
21/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
21/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	45.0000	45.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,078.0000	4,045.0000	(0.809)	0	0	0
21/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,828.0000	8,795.0000	(0.374)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	199.0000	184.0000	(7.538)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,978.0000	6,945.0000	(0.473)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,428.0000	5,395.0000	(0.608)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,423.0000	2,456.0000	1.362	0	0	0
21/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,678.0000	6,645.0000	(0.494)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
21/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,423.0000	1,390.0000	(2.319)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,905.0000	1,872.0000	(1.732)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	48.0000	48.0000	-	0	0	15,512
21/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,050.0000	1,018.0000	(3.048)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	48.0000	48.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,729.0000	3,696.0000	(0.885)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,422.0000	3,455.0000	0.964	0	0	0
21/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,123.0000	3,155.0000	1.025	0	0	0
21/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	268.0000	251.0000	(6.343)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,375.0000	1,343.0000	(2.327)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,778.0000	5,745.0000	(0.571)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	688.0000	713.0000	3.634	0	0	0
21/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,378.0000	6,345.0000	(0.517)	0	0	0
21/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	871.0000	840.0000	(3.559)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,856.0000	1,823.0000	(1.778)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,430.0000	3,397.0000	(0.962)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,228.0000	5,195.0000	(0.631)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,088.0000	1,119.0000	2.849	0	0	0
21/09/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	729.0000	755.0000	3.567	0	0	0
21/09/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,685.0000	2,652.0000	(1.229)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,378.0000	8,345.0000	(0.394)	0	0	0
21/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,628.0000	6,595.0000	(0.498)	0	0	0
21/09/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,728.0000	6,695.0000	(0.490)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,578.0000	4,545.0000	(0.721)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	234.0000	243.0000	3.846	0	0	0
21/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,078.0000	5,045.0000	(0.650)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	371.0000	390.0000	5.121	0	0	15,512
21/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	960.0000	928.0000	(3.333)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,982.0000	2,949.0000	(1.107)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,978.0000	3,945.0000	(0.830)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,074.0000	2,106.0000	1.543	0	0	0
21/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,778.0000	4,745.0000	(0.691)	0	0	0
21/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,428.0000	8,395.0000	(0.392)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	534.0000	557.0000	4.307	0	0	0
21/09/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,973.0000	3,006.0000	1.110	0	0	0
21/09/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
21/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,905.0000	1,872.0000	(1.732)	0	0	0
21/09/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	112.0000	102.0000	(8.929)	0	0	0
21/09/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,628.0000	4,595.0000	(0.713)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	609.0000	633.0000	3.941	0	0	0
21/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
21/09/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,928.0000	8,895.0000	(0.370)	0	0	0
21/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	361.0000	337.0000	(6.648)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
21/09/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,003.0000	1,969.0000	(1.697)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,537.0000	2,505.0000	(1.261)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
21/09/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,878.0000	8,845.0000	(0.372)	0	0	0
21/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,578.0000	6,545.0000	(0.502)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,372.0000	3,405.0000	0.979	0	0	0
21/09/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,028.0000	6,995.0000	(0.470)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,728.0000	8,695.0000	(0.378)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	960.0000	928.0000	(3.333)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,722.0000	3,755.0000	0.887	0	0	0
21/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,878.0000	3,846.0000	(0.825)	0	0	0
21/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	828.0000	797.0000	(3.744)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	291.0000	306.0000	5.155	0	0	0
21/09/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,828.0000	5,795.0000	(0.566)	0	0	0
21/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,572.0000	3,605.0000	0.924	0	0	0
21/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
21/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,626.0000	1,659.0000	2.030	0	0	0
21/09/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,278.0000	6,245.0000	(0.526)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,478.0000	1,510.0000	2.165	0	0	0
21/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,373.0000	2,406.0000	1.391	0	0	0
21/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,623.0000	2,656.0000	1.258	0	0	0
21/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,328.0000	8,295.0000	(0.396)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	571.0000	594.0000	4.028	0	0	0
21/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	175.0000	181.0000	3.429	0	0	1,700
21/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	9,530
21/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,380.0000	1,412.0000	2.319	0	0	0
21/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,622.0000	3,655.0000	0.911	0	0	0
21/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,672.0000	3,705.0000	0.899	0	0	0
21/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,614.0000	1,581.0000	(2.045)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	94.0000	96.0000	2.128	0	0	50
21/09/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,778.0000	8,745.0000	(0.376)	0	0	0
21/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,380.0000	3,347.0000	(0.976)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,228.0000	6,195.0000	(0.530)	0	0	0
21/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,628.0000	8,595.0000	(0.382)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	343.0000	360.0000	4.956	0	0	21

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,196.0000	2,163.0000	(1.503)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,073.0000	3,105.0000	1.041	0	0	0
21/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,578.0000	8,545.0000	(0.385)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,278.0000	7,245.0000	(0.453)	0	0	0
21/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,473.0000	2,506.0000	1.334	0	0	0
21/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,878.0000	6,845.0000	(0.480)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,928.0000	6,895.0000	(0.476)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,978.0000	3,945.0000	(0.830)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,233.0000	1,265.0000	2.595	0	0	0
21/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,472.0000	3,505.0000	0.950	0	0	0
21/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	871.0000	840.0000	(3.559)	0	0	0
21/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,928.0000	5,895.0000	(0.557)	0	0	0
21/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,528.0000	6,495.0000	(0.506)	0	0	0
21/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	221.0000	205.0000	(7.240)	0	0	10
21/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,527.0000	1,560.0000	2.161	0	0	0
21/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,759.0000	1,726.0000	(1.876)	0	0	0
21/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,223.0000	2,256.0000	1.484	0	0	0
21/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,778.0000	6,745.0000	(0.487)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,228.0000	5,195.0000	(0.631)	0	0	0
21/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	35.0000	35.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	503.0000	475.0000	(5.567)	0	0	100
21/09/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,759.0000	1,726.0000	(1.876)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,662.0000	1,629.0000	(1.986)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,522.0000	3,555.0000	0.937	0	0	0
21/09/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,488.0000	2,456.0000	(1.286)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,378.0000	4,345.0000	(0.754)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,828.0000	4,795.0000	(0.684)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,428.0000	4,395.0000	(0.745)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,628.0000	5,595.0000	(0.586)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,278.0000	8,245.0000	(0.399)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,933.0000	2,900.0000	(1.125)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,328.0000	4,295.0000	(0.762)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,022.0000	4,055.0000	0.820	0	0	0
21/09/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,528.0000	5,495.0000	(0.597)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,023.0000	3,055.0000	1.059	0	0	0
21/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,051.0000	2,018.0000	(1.609)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,024.0000	2,057.0000	1.630	0	0	0
21/09/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,784.0000	2,751.0000	(1.185)	0	0	0
21/09/2009	\$ / 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
21/09/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,128.0000	5,095.0000	(0.644)	0	0	0
21/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,040.0000	1,071.0000	2.981	0	0	0
21/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	51.0000	51.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,972.0000	4,005.0000	0.831	0	0	0
21/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,328.0000	1,295.0000	(2.485)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,529.0000	3,496.0000	(0.935)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,147.0000	2,114.0000	(1.537)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,883.0000	2,850.0000	(1.145)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
21/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,278.0000	4,245.0000	(0.771)	0	0	0
21/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,423.0000	1,390.0000	(2.319)	0	0	0
21/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,178.0000	8,145.0000	(0.404)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,579.0000	3,546.0000	(0.922)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,679.0000	3,646.0000	(0.897)	0	0	0
21/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,280.0000	3,247.0000	(1.006)	0	0	0
21/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,928.0000	3,895.0000	(0.840)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,479.0000	3,446.0000	(0.949)	0	0	0
21/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,729.0000	3,696.0000	(0.885)	0	0	0
21/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,978.0000	4,945.0000	(0.663)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,629.0000	3,596.0000	(0.909)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,779.0000	3,746.0000	(0.873)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,032.0000	2,999.0000	(1.088)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,028.0000	3,995.0000	(0.819)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,178.0000	6,145.0000	(0.534)	0	0	0
21/09/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,122.0000	4,155.0000	0.801	0	0	0
21/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,222.0000	3,255.0000	1.024	0	0	0
21/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,230.0000	3,198.0000	(0.991)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
21/09/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,328.0000	6,295.0000	(0.521)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,822.0000	3,855.0000	0.863	0	0	0
21/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,728.0000	4,695.0000	(0.698)	0	0	0
21/09/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,528.0000	8,495.0000	(0.387)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,566.0000	1,533.0000	(2.107)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,147.0000	2,114.0000	(1.537)	0	0	0
21/09/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,928.0000	4,895.0000	(0.670)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,828.0000	6,795.0000	(0.483)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,028.0000	5,995.0000	(0.547)	0	0	0
21/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,228.0000	4,195.0000	(0.781)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,528.0000	5,495.0000	(0.597)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,128.0000	6,095.0000	(0.539)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,328.0000	5,295.0000	(0.619)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,128.0000	4,095.0000	(0.799)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,078.0000	8,045.0000	(0.409)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
21/09/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	54.0000	54.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,328.0000	4,295.0000	(0.762)	0	0	0
21/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,728.0000	5,695.0000	(0.576)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,922.0000	3,955.0000	0.841	0	0	0
21/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
21/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,099.0000	2,066.0000	(1.572)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,528.0000	4,495.0000	(0.729)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
21/09/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,281.0000	1,249.0000	(2.498)	0	0	0
21/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,051.0000	2,018.0000	(1.609)	0	0	0
21/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,636.0000	2,603.0000	(1.252)	0	0	0
21/09/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,028.0000	4,995.0000	(0.656)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	902.0000	931.0000	3.215	0	0	0
21/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,123.0000	2,156.0000	1.554	0	0	0
21/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,128.0000	8,095.0000	(0.406)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,874.0000	1,907.0000	1.761	0	0	0
21/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,123.0000	3,155.0000	1.025	0	0	0
21/09/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,028.0000	7,995.0000	(0.411)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,829.0000	3,796.0000	(0.862)	0	0	0
21/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,136.0000	1,167.0000	2.729	0	0	0
21/09/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,878.0000	7,845.0000	(0.419)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	7,928.0000	7,895.0000	(0.416)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,228.0000	8,195.0000	(0.401)	0	0	0
21/09/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,072.0000	4,105.0000	0.810	0	0	0
21/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
21/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	814.0000	841.0000	3.317	0	0	0
21/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,775.0000	1,808.0000	1.859	0	0	0
21/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,772.0000	3,805.0000	0.875	0	0	0
21/09/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,773.0000	2,806.0000	1.190	0	0	0
21/09/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,873.0000	2,906.0000	1.149	0	0	0
21/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,872.0000	3,905.0000	0.852	0	0	0
21/09/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15			Currency Future	7.6943	7.7295	0.457	7.7800	7.7400	8,512
21/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,718.0000	1,685.0000	(1.921)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,866.0000	5,830.0000	(0.614)	0	0	0
21/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,150.0000	2,185.0000	1.628	0	0	0
21/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	690.0000	712.0000	3.188	0	0	0
21/09/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,094.0000	1,065.0000	(2.651)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	149.0000	153.0000	2.685	0	0	0
21/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,718.0000	1,685.0000	(1.921)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,796.0000	2,831.0000	1.252	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,355.0000	1,324.0000	(2.288)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	112.0000	115.0000	2.679	0	0	0
21/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,647.0000	2,682.0000	1.322	0	0	0
21/09/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,020.0000	1,049.0000	2.843	0	0	0
21/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,526.0000	4,491.0000	(0.773)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	302.0000	312.0000	3.311	0	0	0
21/09/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	770.0000	744.0000	(3.377)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,282.0000	2,248.0000	(1.490)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/09/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,331.0000	1,363.0000	2.404	0	0	0
21/09/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
21/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	658.0000	633.0000	(3.799)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
21/09/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,377.0000	2,343.0000	(1.430)	0	0	0
21/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,662.0000	1,696.0000	2.046	0	0	0
21/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	417.0000	432.0000	3.597	0	0	0
21/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	417.0000	432.0000	3.597	0	0	0
21/09/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
21/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,294.0000	4,330.0000	0.838	0	0	0
21/09/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,846.0000	2,881.0000	1.230	0	0	0
21/09/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	195.0000	183.0000	(6.154)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	423.0000	402.0000	(4.965)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,296.0000	3,261.0000	(1.062)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,816.0000	5,781.0000	(0.602)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,319.0000	5,284.0000	(0.658)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	398.0000	412.0000	3.518	0	0	0
21/09/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	464.0000	480.0000	3.448	0	0	0
21/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,424.0000	2,390.0000	(1.403)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	38.0000	39.0000	2.632	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,267.0000	1,236.0000	(2.447)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,234.0000	2,201.0000	(1.477)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,180.0000	1,149.0000	(2.627)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	809.0000	782.0000	(3.337)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
21/09/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
21/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	144.0000	147.0000	2.083	0	0	0
21/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	423.0000	402.0000	(4.965)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	264.0000	273.0000	3.409	0	0	0
21/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,518.0000	5,482.0000	(0.652)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,712.0000	2,678.0000	(1.254)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	514.0000	532.0000	3.502	0	0	0
21/09/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,223.0000	1,192.0000	(2.535)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,247.0000	3,212.0000	(1.078)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	320.0000	302.0000	(5.625)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	454.0000	432.0000	(4.846)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
21/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,394.0000	3,359.0000	(1.031)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
21/09/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,761.0000	2,726.0000	(1.268)	0	0	0
21/09/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,329.0000	4,294.0000	(0.809)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	791.0000	816.0000	3.161	0	0	0
21/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,061.0000	1,091.0000	2.828	0	0	0
21/09/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	174.0000	179.0000	2.874	0	0	0
21/09/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,836.0000	3,801.0000	(0.912)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,114.0000	6,079.0000	(0.572)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	55.0000	56.0000	1.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,707.0000	7,672.0000	(0.454)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	129.0000	132.0000	2.326	0	0	0
21/09/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	147.0000	137.0000	(6.803)	0	0	0
21/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,002.0000	2,037.0000	1.748	0	0	0
21/09/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,200.0000	2,235.0000	1.591	0	0	0
21/09/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,534.0000	1,503.0000	(2.021)	0	0	0
21/09/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	363.0000	375.0000	3.306	0	0	0
21/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	552.0000	529.0000	(4.167)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	222.0000	229.0000	3.153	0	0	0
21/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,149.0000	3,115.0000	(1.080)	0	0	0
21/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
21/09/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	120.0000	123.0000	2.500	0	0	0
21/09/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,239.0000	1,271.0000	2.583	0	0	0
21/09/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	519.0000	496.0000	(4.432)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	253.0000	261.0000	3.162	0	0	0
21/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	44.0000	44.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,472.0000	2,438.0000	(1.375)	0	0	0
21/09/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,626.0000	1,594.0000	(1.968)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	347.0000	358.0000	3.170	0	0	0
21/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
21/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
21/09/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
21/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,956.0000	7,921.0000	(0.440)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
21/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,998.0000	1,965.0000	(1.652)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
21/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,639.0000	3,605.0000	(0.934)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,220.0000	5,184.0000	(0.690)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,568.0000	2,534.0000	(1.324)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,855.0000	1,890.0000	1.887	0	0	0
21/09/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
21/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,230.0000	4,195.0000	(0.827)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
21/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,972.0000	4,936.0000	(0.724)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,946.0000	2,981.0000	1.188	0	0	0
21/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,052.0000	1,023.0000	(2.757)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,664.0000	2,630.0000	(1.276)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,664.0000	2,630.0000	(1.276)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,021.0000	4,986.0000	(0.697)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,998.0000	1,965.0000	(1.652)	0	0	0
21/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	940.0000	968.0000	2.979	0	0	0
21/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,953.0000	1,987.0000	1.741	0	0	0
21/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	541.0000	559.0000	3.327	0	0	0
21/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	695.0000	669.0000	(3.741)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,443.0000	3,408.0000	(1.017)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,312.0000	6,277.0000	(0.554)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
21/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,249.0000	2,284.0000	1.556	0	0	0
21/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	316.0000	327.0000	3.481	0	0	0
21/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,052.0000	3,017.0000	(1.147)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,568.0000	2,534.0000	(1.324)	0	0	0
21/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,105.0000	1,135.0000	2.715	0	0	0
21/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,996.0000	3,031.0000	1.168	0	0	0
21/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,580.0000	1,548.0000	(2.025)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	622.0000	597.0000	(4.019)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	928.0000	900.0000	(3.017)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,137.0000	1,107.0000	(2.639)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,492.0000	3,457.0000	(1.002)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
21/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,045.0000	4,080.0000	0.865	0	0	0
21/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,597.0000	2,632.0000	1.348	0	0	0
21/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,295.0000	3,330.0000	1.062	0	0	0
21/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	79.0000	80.0000	1.266	0	0	28,586
21/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	969.0000	940.0000	(2.993)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
21/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,198.0000	3,163.0000	(1.094)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,399.0000	1,368.0000	(2.216)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,675.0000	4,640.0000	(0.749)	0	0	0
21/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	124.0000	127.0000	2.419	0	0	18,339
21/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	213.0000	220.0000	3.286	0	0	0
21/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	196.0000	202.0000	3.061	0	0	0
21/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,310.0000	1,280.0000	(2.290)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,269.0000	5,234.0000	(0.664)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,774.0000	4,738.0000	(0.754)	0	0	0
21/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,285.0000	1,317.0000	2.490	0	0	0
21/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,234.0000	2,201.0000	(1.477)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	289.0000	299.0000	3.460	0	0	0
21/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
21/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
21/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,349.0000	2,384.0000	1.490	0	0	0
21/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,823.0000	4,788.0000	(0.726)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,547.0000	2,582.0000	1.374	0	0	0
21/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,345.0000	3,380.0000	1.046	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,170.0000	5,135.0000	(0.677)	0	0	0
21/09/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,329.0000	2,295.0000	(1.460)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
21/09/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,010.0000	981.0000	(2.871)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,518.0000	1,552.0000	2.240	0	0	0
21/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
21/09/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
21/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
21/09/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	297.0000	280.0000	(5.724)	0	0	0
21/09/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	205.0000	211.0000	2.927	0	0	15,890
21/09/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,140.0000	2,106.0000	(1.589)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
21/09/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,245.0000	3,280.0000	1.079	0	0	0
21/09/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	486.0000	464.0000	(4.527)	0	0	0
21/09/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,498.0000	2,533.0000	1.401	0	0	0
21/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,329.0000	2,295.0000	(1.460)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
21/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
21/09/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,444.0000	1,413.0000	(2.147)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,764.0000	1,732.0000	(1.814)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	38.0000	39.0000	2.632	0	0	18,339
21/09/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
21/09/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	138.0000	142.0000	2.899	0	0	0
21/09/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,468.0000	5,433.0000	(0.640)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,145.0000	3,181.0000	1.145	0	0	0
21/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,394.0000	3,359.0000	(1.031)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,495.0000	3,530.0000	1.001	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,984.0000	3,949.0000	(0.879)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,935.0000	3,900.0000	(0.889)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,965.0000	5,930.0000	(0.587)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,418.0000	5,383.0000	(0.646)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,377.0000	1,410.0000	2.397	0	0	0
21/09/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	28,586
21/09/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,399.0000	1,368.0000	(2.216)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,738.0000	3,703.0000	(0.936)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,904.0000	1,871.0000	(1.733)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,567.0000	5,532.0000	(0.629)	0	0	0
21/09/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,724.0000	4,689.0000	(0.741)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	597.0000	618.0000	3.518	0	0	0
21/09/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	370.0000	350.0000	(5.405)	0	0	0
21/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,625.0000	4,590.0000	(0.757)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
21/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,576.0000	4,541.0000	(0.765)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,614.0000	1,647.0000	2.045	0	0	0
21/09/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,299.0000	2,334.0000	1.522	0	0	0
21/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	488.0000	505.0000	3.484	0	0	15,890
21/09/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,489.0000	1,457.0000	(2.149)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,472.0000	2,438.0000	(1.375)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	32.0000	32.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
21/09/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	133.0000	137.0000	3.008	0	0	0
21/09/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	587.0000	563.0000	(4.089)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	233.0000	219.0000	(6.009)	0	0	0
21/09/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,606.0000	8,571.0000	(0.407)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	380.0000	393.0000	3.421	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	242.0000	250.0000	3.306	0	0	0
21/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
21/09/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
21/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,187.0000	2,153.0000	(1.555)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,675.0000	4,640.0000	(0.749)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	756.0000	781.0000	3.307	0	0	0
21/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	569.0000	588.0000	3.339	0	0	0
21/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,406.0000	8,371.0000	(0.416)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	344.0000	326.0000	(5.233)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	848.0000	821.0000	(3.184)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	144.0000	147.0000	2.083	0	0	0
21/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
21/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
21/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
21/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	162.0000	151.0000	(6.790)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	253.0000	238.0000	(5.929)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	274.0000	258.0000	(5.839)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,412.0000	6,376.0000	(0.561)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,787.0000	3,752.0000	(0.924)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,015.0000	5,980.0000	(0.582)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	331.0000	342.0000	3.323	0	0	0
21/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,859.0000	6,824.0000	(0.510)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
21/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,806.0000	1,841.0000	1.938	0	0	0
21/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,922.0000	4,887.0000	(0.711)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,886.0000	3,851.0000	(0.901)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,764.0000	1,732.0000	(1.814)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,003.0000	2,969.0000	(1.132)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,428.0000	4,393.0000	(0.790)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	396.0000	376.0000	(5.051)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,083.0000	4,048.0000	(0.857)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
21/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,093.0000	2,060.0000	(1.577)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	627.0000	648.0000	3.349	0	0	0
21/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,195.0000	3,231.0000	1.127	0	0	0
21/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	188.0000	194.0000	3.191	0	0	0
21/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
21/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,667.0000	5,631.0000	(0.635)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	440.0000	455.0000	3.409	0	0	279
21/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,096.0000	3,131.0000	1.130	0	0	0
21/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	276.0000	285.0000	3.261	0	0	279
21/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	112.0000	115.0000	2.679	0	0	0
21/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,689.0000	3,654.0000	(0.949)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,492.0000	3,457.0000	(1.002)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,857.0000	1,825.0000	(1.723)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,511.0000	6,476.0000	(0.538)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	732.0000	706.0000	(3.552)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	44.0000	44.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,247.0000	3,212.0000	(1.078)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	102.0000	104.0000	1.961	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
21/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,369.0000	5,333.0000	(0.671)	0	0	0
21/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,710.0000	6,675.0000	(0.522)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,857.0000	1,825.0000	(1.723)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,149.0000	3,115.0000	(1.080)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,712.0000	2,678.0000	(1.254)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	32.0000	32.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	901.0000	929.0000	3.108	0	0	0
21/09/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,506.0000	8,471.0000	(0.411)	0	0	0
21/09/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,706.0000	8,671.0000	(0.402)	0	0	0
21/09/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,616.0000	2,582.0000	(1.300)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,738.0000	3,703.0000	(0.936)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,046.0000	3,081.0000	1.149	0	0	0
21/09/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	133.0000	123.0000	(7.519)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,954.0000	2,920.0000	(1.151)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,424.0000	2,390.0000	(1.403)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,906.0000	2,872.0000	(1.170)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	107.0000	99.0000	(7.477)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
21/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
21/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,003.0000	2,969.0000	(1.132)	0	0	0
21/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,956.0000	8,921.0000	(0.391)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	119.0000	111.0000	(6.723)	0	0	0
21/09/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	658.0000	680.0000	3.343	0	0	0
21/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
21/09/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	864.0000	890.0000	3.009	0	0	0
21/09/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,610.0000	6,575.0000	(0.530)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,101.0000	2,136.0000	1.666	0	0	0
21/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,759.0000	6,724.0000	(0.518)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	214.0000	200.0000	(6.542)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,356.0000	8,321.0000	(0.419)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,424.0000	1,457.0000	2.317	0	0	0
21/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
21/09/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	32.0000	32.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,915.0000	5,880.0000	(0.592)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,959.0000	6,923.0000	(0.517)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,747.0000	2,782.0000	1.274	0	0	0
21/09/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,756.0000	8,721.0000	(0.400)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
21/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,187.0000	2,153.0000	(1.555)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,362.0000	6,327.0000	(0.550)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,758.0000	1,792.0000	1.934	0	0	0
21/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,639.0000	3,605.0000	(0.934)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,873.0000	4,837.0000	(0.739)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,132.0000	4,097.0000	(0.847)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,051.0000	2,086.0000	1.706	0	0	0
21/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,149.0000	1,180.0000	2.698	0	0	0
21/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	888.0000	860.0000	(3.153)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,689.0000	3,654.0000	(0.949)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
21/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,951.0000	1,918.0000	(1.691)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,777.0000	3,742.0000	(0.927)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,534.0000	1,503.0000	(2.021)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,806.0000	8,771.0000	(0.397)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,556.0000	8,521.0000	(0.409)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,811.0000	1,778.0000	(1.822)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	129.0000	132.0000	2.326	0	0	0
21/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,395.0000	3,430.0000	1.031	0	0	0
21/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,194.0000	1,225.0000	2.596	0	0	0
21/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,660.0000	6,625.0000	(0.526)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,809.0000	6,774.0000	(0.514)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,716.0000	5,681.0000	(0.612)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,856.0000	8,821.0000	(0.395)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,645.0000	3,680.0000	0.960	0	0	0
21/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,398.0000	2,433.0000	1.460	0	0	0
21/09/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,163.0000	6,128.0000	(0.568)	0	0	0
21/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	232.0000	239.0000	3.017	0	0	0
21/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,561.0000	6,525.0000	(0.549)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,695.0000	3,730.0000	0.947	0	0	0
21/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,857.0000	2,823.0000	(1.190)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,617.0000	5,582.0000	(0.623)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	827.0000	853.0000	3.144	0	0	0
21/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	722.0000	746.0000	3.324	0	0	0
21/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
21/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,909.0000	6,874.0000	(0.507)	0	0	0
21/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,448.0000	2,483.0000	1.430	0	0	0
21/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,046.0000	2,012.0000	(1.662)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,595.0000	3,630.0000	0.974	0	0	0
21/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,954.0000	2,920.0000	(1.151)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,306.0000	8,271.0000	(0.421)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,456.0000	8,421.0000	(0.414)	0	0	0
21/09/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,156.0000	8,121.0000	(0.429)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
21/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,710.0000	1,744.0000	1.988	0	0	0
21/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,046.0000	2,012.0000	(1.662)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,697.0000	2,732.0000	1.298	0	0	0
21/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
21/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,935.0000	3,900.0000	(0.889)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
21/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,477.0000	4,442.0000	(0.782)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,443.0000	3,408.0000	(1.017)	0	0	0
21/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,626.0000	1,594.0000	(1.968)	0	0	0
21/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,906.0000	8,871.0000	(0.393)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,545.0000	3,580.0000	0.987	0	0	0
21/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,809.0000	2,775.0000	(1.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	178.0000	167.0000	(6.180)	0	0	0
21/09/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,672.0000	1,639.0000	(1.974)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,566.0000	1,599.0000	2.107	0	0	0
21/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
21/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	116.0000	119.0000	2.586	0	0	0
21/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,906.0000	2,872.0000	(1.170)	0	0	0
21/09/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,766.0000	5,731.0000	(0.607)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
21/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,520.0000	2,486.0000	(1.349)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
21/09/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	120.0000	123.0000	2.500	0	0	0
21/09/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,845.0000	3,880.0000	0.910	0	0	0
21/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,100.0000	3,066.0000	(1.097)	0	0	0
21/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
21/09/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,590.0000	3,555.0000	(0.975)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,520.0000	2,486.0000	(1.349)	0	0	0
21/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,194.0000	1,225.0000	2.596	0	0	0
21/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,150.0000	2,185.0000	1.628	0	0	0
21/09/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
21/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,198.0000	3,163.0000	(1.094)	0	0	0
21/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,445.0000	3,480.0000	1.016	0	0	0
21/09/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,280.0000	4,245.0000	(0.818)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,471.0000	1,504.0000	2.243	0	0	0
21/09/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,541.0000	3,506.0000	(0.988)	0	0	0
21/09/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,378.0000	4,343.0000	(0.799)	0	0	0
21/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	344.0000	326.0000	(5.233)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,345.0000	3,310.0000	(1.046)	0	0	0
21/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	488.0000	505.0000	3.484	0	0	0
21/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,461.0000	6,426.0000	(0.542)	0	0	0
21/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,213.0000	6,178.0000	(0.563)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,896.0000	2,931.0000	1.209	0	0	0
21/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,181.0000	4,146.0000	(0.837)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,132.0000	4,097.0000	(0.847)	0	0	0
21/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,904.0000	1,938.0000	1.786	0	0	0
21/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	979.0000	1,008.0000	2.962	0	0	0
21/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,263.0000	6,227.0000	(0.575)	0	0	0
21/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,895.0000	3,930.0000	0.899	0	0	0
21/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,181.0000	4,146.0000	(0.837)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
21/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
21/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,034.0000	3,999.0000	(0.868)	0	0	0
21/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,093.0000	2,060.0000	(1.577)	0	0	0
21/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,857.0000	7,821.0000	(0.458)	0	0	0
21/09/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,106.0000	8,071.0000	(0.432)	0	0	0
21/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,145.0000	3,181.0000	1.145	0	0	0
21/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,144.0000	4,180.0000	0.869	0	0	0
21/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	3,995.0000	4,030.0000	0.876	0	0	0
21/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,996.0000	3,031.0000	1.168	0	0	0

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21/09/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,002.0000	2,037.0000	1.748	0	0	0
21/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,006.0000	7,971.0000	(0.437)	0	0	0
21/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,061.0000	1,091.0000	2.828	0	0	0
21/09/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,795.0000	3,830.0000	0.922	0	0	0
21/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
21/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,656.0000	8,621.0000	(0.404)	0	0	0
21/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,206.0000	8,171.0000	(0.427)	0	0	0
21/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,094.0000	4,130.0000	0.879	0	0	0
21/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,906.0000	7,871.0000	(0.443)	0	0	0
21/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14			Currency Future	7.8170	7.8543	0.477	0.0000	0.0000	996
21/09/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	375.0000	385.0000	2.667	0	0	140
21/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	858.0000	831.0000	(3.147)	0	0	0
21/09/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,689.0000	9,652.0000	(0.382)	0	0	0
21/09/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	279.0000	286.0000	2.509	0	0	0
21/09/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,212.0000	1,181.0000	(2.558)	0	0	0
21/09/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	362.0000	372.0000	2.762	0	0	0
21/09/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,935.0000	2,899.0000	(1.227)	0	0	0
21/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	177.0000	180.0000	1.695	0	0	0
21/09/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,972.0000	3,009.0000	1.245	0	0	0
21/09/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,367.0000	3,330.0000	(1.099)	0	0	0
21/09/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	102.0000	103.0000	0.980	0	0	0
21/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,910.0000	1,876.0000	(1.780)	0	0	0
21/09/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	57.0000	57.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	239.0000	245.0000	2.510	0	0	0
21/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,840.0000	2,804.0000	(1.268)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
21/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	39.0000	39.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	895.0000	868.0000	(3.017)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,422.0000	1,390.0000	(2.250)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	44.0000	44.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,096.0000	4,060.0000	(0.879)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
21/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,322.0000	5,285.0000	(0.695)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	226.0000	231.0000	2.212	0	0	0
21/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	416.0000	427.0000	2.644	0	0	0
21/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,011.0000	982.0000	(2.868)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
21/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,977.0000	4,940.0000	(0.743)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,982.0000	2,947.0000	(1.174)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	517.0000	497.0000	(3.868)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,463.0000	2,428.0000	(1.421)	0	0	0
21/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	207.0000	212.0000	2.415	0	0	0
21/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	67.0000	67.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
21/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	328.0000	336.0000	2.439	0	0	0
21/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	254.0000	260.0000	2.362	0	0	0
21/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	202.0000	206.0000	1.980	0	0	0
21/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,950.0000	3,913.0000	(0.937)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,984.0000	2,021.0000	1.865	0	0	0
21/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	534.0000	551.0000	3.184	0	0	0
21/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	317.0000	325.0000	2.524	0	0	0
21/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	125.0000	117.0000	(6.400)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	679.0000	654.0000	(3.682)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,047.0000	2,012.0000	(1.710)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,717.0000	5,680.0000	(0.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,092.0000	1,121.0000	2.656	0	0	0
21/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	933.0000	905.0000	(3.001)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	164.0000	167.0000	1.829	0	0	0
21/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	107.0000	108.0000	0.935	0	0	0
21/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	293.0000	278.0000	(5.119)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
21/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,915.0000	5,878.0000	(0.626)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,022.0000	3,059.0000	1.224	0	0	0
21/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,050.0000	1,021.0000	(2.762)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,685.0000	1,651.0000	(2.018)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,609.0000	3,572.0000	(1.025)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,928.0000	4,891.0000	(0.751)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	749.0000	723.0000	(3.471)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,745.0000	2,709.0000	(1.311)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	32.0000	32.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,328.0000	2,365.0000	1.589	0	0	0
21/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,618.0000	5,581.0000	(0.659)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	213.0000	218.0000	2.347	0	0	21,795
21/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	62.0000	63.0000	1.613	0	0	21,978
21/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,650.0000	2,615.0000	(1.321)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	29.0000	29.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
21/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,879.0000	4,842.0000	(0.758)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,755.0000	3,718.0000	(0.985)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	821.0000	794.0000	(3.289)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,596.0000	1,563.0000	(2.068)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,145.0000	4,108.0000	(0.893)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,823.0000	2,860.0000	1.311	0	0	0
21/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	36.0000	36.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	32.0000	32.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	72.0000	72.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,320.0000	3,357.0000	1.114	0	0	0
21/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	446.0000	459.0000	2.915	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	339.0000	347.0000	2.360	0	0	0
21/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,337.0000	1,306.0000	(2.319)	0	0	0
21/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,865.0000	5,828.0000	(0.631)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	515.0000	530.0000	2.913	0	0	0
21/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	972.0000	943.0000	(2.984)	0	0	0
21/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,317.0000	4,355.0000	0.880	0	0	0
21/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,584.0000	4,547.0000	(0.807)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	46.0000	46.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,221.0000	3,258.0000	1.149	0	0	0
21/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	612.0000	588.0000	(3.922)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	350.0000	359.0000	2.571	0	0	0
21/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,130.0000	1,100.0000	(2.655)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,295.0000	1,264.0000	(2.394)	0	0	0
21/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,068.0000	4,105.0000	0.910	0	0	0
21/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	760.0000	782.0000	2.895	0	0	0
21/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,901.0000	3,864.0000	(0.948)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,298.0000	1,330.0000	2.465	0	0	0
21/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	677.0000	698.0000	3.102	0	0	0
21/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	517.0000	497.0000	(3.868)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	479.0000	493.0000	2.923	0	0	0
21/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,090.0000	1,060.0000	(2.752)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	262.0000	268.0000	2.290	0	0	0
21/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
21/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,229.0000	2,267.0000	1.705	0	0	0
21/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	360.0000	343.0000	(4.722)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,509.0000	1,476.0000	(2.187)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	297.0000	305.0000	2.694	0	0	0
21/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,384.0000	1,418.0000	2.457	0	0	0
21/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,674.0000	2,712.0000	1.421	0	0	0
21/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	215.0000	203.0000	(5.581)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	548.0000	525.0000	(4.197)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	288.0000	295.0000	2.431	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
21/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
21/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
21/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,706.0000	3,669.0000	(0.998)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	307.0000	315.0000	2.606	0	0	0
21/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,171.0000	1,141.0000	(2.562)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,697.0000	2,662.0000	(1.298)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,731.0000	4,694.0000	(0.782)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
21/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,701.0000	1,736.0000	2.058	0	0	0
21/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,369.0000	2,335.0000	(1.435)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	136.0000	139.0000	2.206	0	0	0
21/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
21/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
21/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,816.0000	5,779.0000	(0.636)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	232.0000	238.0000	2.586	0	0	0
21/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	112.0000	113.0000	0.893	0	0	0
21/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,270.0000	3,234.0000	(1.101)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,667.0000	5,630.0000	(0.653)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,032.0000	2,070.0000	1.870	0	0	0
21/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	384.0000	367.0000	(4.427)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	850.0000	875.0000	2.941	0	0	0
21/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	86.0000	86.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	534.0000	551.0000	3.184	0	0	21,795
21/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	191.0000	195.0000	2.094	0	0	26,596
21/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	152.0000	155.0000	1.974	0	0	0
21/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	233.0000	220.0000	(5.579)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
21/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,319.0000	3,282.0000	(1.115)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,389.0000	4,352.0000	(0.843)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,608.0000	1,643.0000	2.177	0	0	0
21/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	270.0000	277.0000	2.593	0	0	0
21/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,774.0000	1,740.0000	(1.917)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,185.0000	2,151.0000	(1.556)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	81.0000	81.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	431.0000	443.0000	2.784	0	0	0
21/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
21/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	35.0000	35.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	819.0000	843.0000	2.930	0	0	0
21/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	136.0000	139.0000	2.206	0	0	0
21/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	578.0000	597.0000	3.287	0	0	0
21/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,948.0000	7,911.0000	(0.466)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,464.0000	3,427.0000	(1.068)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	198.0000	186.0000	(6.061)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,291.0000	4,254.0000	(0.862)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	388.0000	398.0000	2.577	0	0	0
21/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	56.0000	56.0000	-	0	0	29,759
21/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	247.0000	252.0000	2.024	0	0	0
21/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,277.0000	2,242.0000	(1.537)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,575.0000	2,612.0000	1.437	0	0	0
21/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,512.0000	3,475.0000	(1.054)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,654.0000	1,690.0000	2.177	0	0	0
21/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	612.0000	588.0000	(3.922)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	915.0000	941.0000	2.842	0	0	0
21/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	651.0000	671.0000	3.072	0	0	0
21/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	461.0000	442.0000	(4.121)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	144.0000	147.0000	2.083	0	0	0
21/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,486.0000	4,450.0000	(0.802)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,420.0000	5,383.0000	(0.683)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	152.0000	142.0000	(6.579)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,272.0000	5,235.0000	(0.702)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	578.0000	597.0000	3.287	0	0	0
21/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,380.0000	1,348.0000	(2.319)	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
21/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,955.0000	1,921.0000	(1.739)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	461.0000	442.0000	(4.121)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,747.0000	1,783.0000	2.061	0	0	0
21/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
21/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	156.0000	159.0000	1.923	0	0	0
21/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,873.0000	2,910.0000	1.288	0	0	0
21/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	714.0000	688.0000	(3.641)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	74.0000	70.0000	(5.405)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,139.0000	2,104.0000	(1.636)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,459.0000	6,422.0000	(0.573)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,625.0000	2,662.0000	1.410	0	0	0
21/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	479.0000	493.0000	2.923	0	0	0
21/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,852.0000	3,815.0000	(0.961)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,341.0000	1,374.0000	2.461	0	0	0
21/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	784.0000	758.0000	(3.316)	0	0	0
21/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,253.0000	1,222.0000	(2.474)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	104.0000	99.0000	(4.808)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	489.0000	469.0000	(4.090)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,437.0000	4,401.0000	(0.811)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	435.0000	416.0000	(4.368)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,171.0000	1,203.0000	2.733	0	0	0
21/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
21/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	401.0000	413.0000	2.993	0	0	0
21/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	272.0000	258.0000	(5.147)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
21/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,212.0000	6,174.0000	(0.612)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,019.0000	1,046.0000	2.650	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,724.0000	2,761.0000	1.358	0	0	0
21/09/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	556.0000	574.0000	3.237	0	0	433
21/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	645.0000	621.0000	(3.721)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,819.0000	1,785.0000	(1.869)	0	0	0
21/09/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,889.0000	1,925.0000	1.906	0	0	0
21/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,887.0000	2,851.0000	(1.247)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,707.0000	6,669.0000	(0.567)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	882.0000	907.0000	2.834	0	0	0
21/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,569.0000	3,606.0000	1.037	0	0	0
21/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
21/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	186.0000	190.0000	2.151	0	0	0
21/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
21/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	409.0000	391.0000	(4.401)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,465.0000	1,433.0000	(2.184)	0	0	0
21/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,700.0000	7,662.0000	(0.494)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,569.0000	5,531.0000	(0.682)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	113.0000	107.0000	(5.310)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	196.0000	200.0000	2.041	0	0	0
21/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,130.0000	1,162.0000	2.832	0	0	0
21/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,270.0000	3,307.0000	1.131	0	0	0
21/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,519.0000	3,556.0000	1.051	0	0	0
21/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,509.0000	2,474.0000	(1.395)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,729.0000	1,696.0000	(1.909)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,560.0000	3,524.0000	(1.011)	0	0	0
21/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	219.0000	224.0000	2.283	0	0	21,978
21/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
21/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,780.0000	4,743.0000	(0.774)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	186.0000	190.0000	2.151	0	0	0
21/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
21/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,279.0000	2,316.0000	1.624	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
21/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,819.0000	1,785.0000	(1.869)	0	0	0
21/09/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,982.0000	2,947.0000	(1.174)	0	0	0
21/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	96.0000	91.0000	(5.208)	0	0	0
21/09/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,535.0000	4,498.0000	(0.816)	0	0	0
21/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,563.0000	1,598.0000	2.239	0	0	0
21/09/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
21/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
21/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	983.0000	1,010.0000	2.747	0	0	0
21/09/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,806.0000	6,768.0000	(0.558)	0	0	0
21/09/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,552.0000	1,520.0000	(2.062)	0	0	0
21/09/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,942.0000	8,905.0000	(0.414)	0	0	0
21/09/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,640.0000	1,607.0000	(2.012)	0	0	0
21/09/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	166.0000	156.0000	(6.024)	0	0	0
21/09/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,377.0000	2,415.0000	1.599	0	0	0
21/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,519.0000	5,482.0000	(0.670)	0	0	0
21/09/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,340.0000	4,303.0000	(0.853)	0	0	0
21/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	191.0000	195.0000	2.094	0	0	3,163
21/09/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	789.0000	812.0000	2.915	0	0	0
21/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
21/09/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	36.0000	36.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
21/09/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	602.0000	621.0000	3.156	0	0	0
21/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,928.0000	4,891.0000	(0.751)	0	0	0
21/09/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,223.0000	5,186.0000	(0.708)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,180.0000	2,217.0000	1.697	0	0	0
21/09/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,001.0000	1,967.0000	(1.699)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	40.0000	40.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	4.65	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
21/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,905.0000	6,868.0000	(0.536)	0	0	0
21/09/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,242.0000	4,206.0000	(0.849)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,756.0000	6,719.0000	(0.548)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,905.0000	6,868.0000	(0.536)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,804.0000	3,767.0000	(0.973)	0	0	0
21/09/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/09/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	462.0000	475.0000	2.814	0	0	0
21/09/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,409.0000	6,372.0000	(0.577)	0	0	0
21/09/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,841.0000	1,877.0000	1.955	0	0	0
21/09/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	71.0000	71.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,936.0000	1,973.0000	1.911	0	0	0
21/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,910.0000	1,876.0000	(1.780)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,619.0000	3,656.0000	1.022	0	0	0
21/09/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,055.0000	1,083.0000	2.654	0	0	0
21/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,255.0000	1,288.0000	2.629	0	0	0
21/09/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,445.0000	8,408.0000	(0.438)	0	0	0
21/09/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,743.0000	8,706.0000	(0.423)	0	0	0
21/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	177.0000	180.0000	1.695	0	0	0
21/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,369.0000	2,335.0000	(1.435)	0	0	0
21/09/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,213.0000	1,245.0000	2.638	0	0	0
21/09/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
21/09/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,992.0000	8,954.0000	(0.423)	0	0	0
21/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,892.0000	8,855.0000	(0.416)	0	0	0
21/09/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	138.0000	129.0000	(6.522)	0	0	0
21/09/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,371.0000	5,334.0000	(0.689)	0	0	0
21/09/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	168.0000	171.0000	1.786	0	0	0
21/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,185.0000	2,151.0000	(1.556)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,697.0000	2,662.0000	(1.298)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,793.0000	8,755.0000	(0.432)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	144.0000	147.0000	2.083	0	0	0
21/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,669.0000	3,706.0000	1.008	0	0	0
21/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,121.0000	3,158.0000	1.186	0	0	0
21/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,658.0000	3,621.0000	(1.011)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,415.0000	3,379.0000	(1.054)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	580.0000	557.0000	(3.966)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,277.0000	2,242.0000	(1.537)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
21/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	88.0000	83.0000	(5.682)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,774.0000	1,740.0000	(1.917)	0	0	0
21/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
21/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,030.0000	2,994.0000	(1.188)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,922.0000	2,960.0000	1.300	0	0	0
21/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,556.0000	2,521.0000	(1.369)	0	0	0
21/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
21/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,494.0000	8,457.0000	(0.436)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	75.0000	75.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,171.0000	3,208.0000	1.167	0	0	0
21/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	152.0000	155.0000	1.974	0	0	0
21/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,360.0000	6,323.0000	(0.582)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
21/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,395.0000	8,358.0000	(0.441)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,131.0000	2,168.0000	1.736	0	0	0
21/09/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,774.0000	2,811.0000	1.334	0	0	0
21/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,323.0000	2,288.0000	(1.507)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,650.0000	2,615.0000	(1.321)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,345.0000	8,308.0000	(0.443)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,954.0000	6,917.0000	(0.532)	0	0	0
21/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	497.0000	511.0000	2.817	0	0	0
21/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,508.0000	6,471.0000	(0.569)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,864.0000	1,830.0000	(1.824)	0	0	0
21/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	181.0000	185.0000	2.210	0	0	0
21/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,078.0000	3,042.0000	(1.170)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
21/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,428.0000	1,462.0000	2.381	0	0	0
21/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	626.0000	645.0000	3.035	0	0	0
21/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
21/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,633.0000	4,596.0000	(0.799)	0	0	0
21/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,370.0000	3,407.0000	1.098	0	0	0
21/09/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	140.0000	143.0000	2.143	0	0	0
21/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,004.0000	6,967.0000	(0.528)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,603.0000	2,568.0000	(1.345)	0	0	0
21/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	704.0000	725.0000	2.983	0	0	0
21/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,693.0000	8,656.0000	(0.426)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	156.0000	159.0000	1.923	0	0	0
21/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,139.0000	2,104.0000	(1.636)	0	0	0
21/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
21/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	252.0000	239.0000	(5.159)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,162.0000	6,125.0000	(0.600)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,231.0000	2,196.0000	(1.569)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	29.0000	29.0000	-	0	0	0

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21/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	133.0000	135.0000	1.504	0	0	0
21/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,026.0000	4,989.0000	(0.736)	0	0	0
21/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,147.0000	8,110.0000	(0.454)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
21/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
21/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,526.0000	2,563.0000	1.465	0	0	0
21/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,194.0000	4,157.0000	(0.882)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,093.0000	2,058.0000	(1.672)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	120.0000	122.0000	1.667	0	0	0
21/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,416.0000	2,381.0000	(1.449)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,072.0000	3,109.0000	1.204	0	0	0
21/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,682.0000	4,645.0000	(0.790)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
21/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,082.0000	2,119.0000	1.777	0	0	0
21/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	120.0000	122.0000	1.667	0	0	0
21/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,644.0000	8,606.0000	(0.440)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
21/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
21/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,544.0000	8,507.0000	(0.433)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,818.0000	3,856.0000	0.995	0	0	0
21/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,603.0000	2,568.0000	(1.345)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	61.0000	61.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,197.0000	8,159.0000	(0.464)	0	0	0
21/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
21/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,558.0000	6,521.0000	(0.564)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,019.0000	1,046.0000	2.650	0	0	0
21/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,231.0000	2,196.0000	(1.569)	0	0	0
21/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,829.0000	4,793.0000	(0.745)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
21/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,792.0000	2,756.0000	(1.289)	0	0	0

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21/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,469.0000	3,507.0000	1.095	0	0	0
21/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,657.0000	6,620.0000	(0.556)	0	0	0
21/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,518.0000	1,552.0000	2.240	0	0	0
21/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	152.0000	142.0000	(6.579)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,868.0000	3,905.0000	0.957	0	0	0
21/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,476.0000	2,513.0000	1.494	0	0	0
21/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,873.0000	2,910.0000	1.288	0	0	0
21/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,889.0000	1,925.0000	1.906	0	0	0
21/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	337.0000	321.0000	(4.748)	0	0	0
21/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	4,018.0000	4,055.0000	0.921	0	0	0
21/09/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,097.0000	8,060.0000	(0.457)	0	0	0
21/09/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,113.0000	6,076.0000	(0.605)	0	0	0
21/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,998.0000	7,961.0000	(0.463)	0	0	0
21/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,032.0000	2,070.0000	1.870	0	0	0
21/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,022.0000	3,059.0000	1.224	0	0	0
21/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,130.0000	1,162.0000	2.832	0	0	0
21/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	113.0000	107.0000	(5.310)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	65.0000	65.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,014.0000	5,977.0000	(0.615)	0	0	0
21/09/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,048.0000	4,011.0000	(0.914)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,063.0000	6,026.0000	(0.610)	0	0	0
21/09/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	\$ / R 2010/06/14	3.90	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
21/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,968.0000	4,005.0000	0.932	0	0	0
21/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,918.0000	3,955.0000	0.944	0	0	0
21/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,246.0000	8,209.0000	(0.449)	0	0	0
21/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,048.0000	8,010.0000	(0.472)	0	0	0
21/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,261.0000	6,224.0000	(0.591)	0	0	0
21/09/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,794.0000	1,830.0000	2.007	0	0	0
21/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	66.0000	66.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	3,999.0000	3,962.0000	(0.925)	0	0	0
21/09/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	949.0000	975.0000	2.740	0	0	0
21/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,964.0000	5,927.0000	(0.620)	0	0	0
21/09/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	182.0000	171.0000	(6.044)	0	0	0
21/09/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,768.0000	3,806.0000	1.008	0	0	0
21/09/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,899.0000	7,861.0000	(0.481)	0	0	0
21/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	96.0000	91.0000	(5.208)	0	0	0
21/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,213.0000	1,245.0000	2.638	0	0	0
21/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,131.0000	2,168.0000	1.736	0	0	0
21/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,118.0000	4,155.0000	0.898	0	0	0
21/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,121.0000	3,158.0000	1.186	0	0	0
21/09/2009	\$ / R	2010/09/13			Currency Future	7.9378	7.9778	0.504	0.0000	0.0000	0
21/09/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	764.0000	739.0000	(3.272)	0	0	0
21/09/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	552.0000	567.0000	2.717	0	0	0
21/09/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	730.0000	706.0000	(3.288)	0	0	0
21/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	568.0000	584.0000	2.817	0	0	0
21/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	633.0000	611.0000	(3.476)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	621.0000	638.0000	2.738	0	0	0
21/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	506.0000	520.0000	2.767	0	0	0
21/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	520.0000	535.0000	2.885	0	0	0
21/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	833.0000	807.0000	(3.121)	0	0	0
21/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	868.0000	842.0000	(2.995)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	573.0000	553.0000	(3.490)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	661.0000	681.0000	3.026	0	0	0
21/09/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	640.0000	659.0000	2.969	0	0	0
21/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	661.0000	681.0000	3.026	0	0	409
21/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	478.0000	491.0000	2.720	0	0	585
21/09/2009	\$ / R 2010/09/13	7.90	Put	Currency Future	602.0000	581.0000	(3.488)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	573.0000	553.0000	(3.490)	0	0	0
21/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	697.0000	674.0000	(3.300)	0	0	0
21/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	585.0000	602.0000	2.906	0	0	0
21/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
21/09/2009	\$ / R 2010/09/13	7.80	Call	Currency Future	682.0000	703.0000	3.079	0	0	0
21/09/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	544.0000	525.0000	(3.493)	0	0	0
21/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
21/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,074.0000	4,036.0000	(0.933)	0	0	0
21/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,557.0000	4,519.0000	(0.834)	0	0	0
21/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	112.0000	114.0000	1.786	0	0	0
21/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,493.0000	8,453.0000	(0.471)	0	0	0
21/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,025.0000	5,986.0000	(0.647)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	344.0000	328.0000	(4.651)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,891.0000	3,931.0000	1.028	0	0	0
21/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,841.0000	3,881.0000	1.041	0	0	0
21/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,000.0000	7,961.0000	(0.488)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	882.0000	906.0000	2.721	0	0	0
21/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
21/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,899.0000	2,938.0000	1.345	0	0	0
21/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
21/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,649.0000	2,614.0000	(1.321)	0	0	0
21/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,931.0000	1,968.0000	1.916	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	78.0000	74.0000	(5.128)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	209.0000	197.0000	(5.742)	0	0	0
21/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,616.0000	1,652.0000	2.228	0	0	0
21/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	217.0000	222.0000	2.304	0	0	0
21/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,329.0000	2,294.0000	(1.503)	0	0	0
21/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
21/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	106.0000	109.0000	2.830	0	0	0
21/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,517.0000	6,478.0000	(0.598)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,543.0000	3,582.0000	1.101	0	0	0
21/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,148.0000	8,109.0000	(0.479)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,555.0000	2,594.0000	1.526	0	0	0
21/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
21/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	940.0000	913.0000	(2.872)	0	0	0
21/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,219.0000	4,181.0000	(0.901)	0	0	0
21/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,849.0000	2,889.0000	1.404	0	0	0
21/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,173.0000	6,134.0000	(0.632)	0	0	0
21/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,197.0000	8,158.0000	(0.476)	0	0	0
21/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,063.0000	1,091.0000	2.634	0	0	0
21/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
21/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,885.0000	1,922.0000	1.963	0	0	0
21/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	226.0000	213.0000	(5.752)	0	0	0
21/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	212.0000	217.0000	2.358	0	0	0
21/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
21/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,194.0000	2,159.0000	(1.595)	0	0	0
21/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,222.0000	6,183.0000	(0.627)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,097.0000	1,125.0000	2.552	0	0	0
21/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
21/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,267.0000	4,229.0000	(0.891)	0	0	0
21/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,374.0000	2,339.0000	(1.474)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,791.0000	3,831.0000	1.055	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,239.0000	2,204.0000	(1.563)	0	0	0
21/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
21/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,800.0000	2,839.0000	1.393	0	0	0
21/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	232.0000	237.0000	2.155	0	0	0
21/09/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
21/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,201.0000	1,234.0000	2.748	0	0	0
21/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	226.0000	232.0000	2.655	0	0	0
21/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	2,997.0000	3,037.0000	1.335	0	0	0
21/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,990.0000	4,030.0000	1.003	0	0	0
21/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	163.0000	156.0000	(4.294)	0	0	0
21/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,839.0000	1,876.0000	2.012	0	0	0
21/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
21/09/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,040.0000	4,080.0000	0.990	0	0	0
21/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	243.0000	231.0000	(4.938)	0	0	0
21/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,271.0000	6,232.0000	(0.622)	0	0	0
21/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
21/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
21/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,071.0000	2,109.0000	1.835	0	0	0
21/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,315.0000	4,277.0000	(0.881)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,047.0000	3,086.0000	1.280	0	0	0
21/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
21/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,031.0000	1,058.0000	2.619	0	0	0
21/09/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,246.0000	8,207.0000	(0.473)	0	0	0
21/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
21/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,420.0000	2,385.0000	(1.446)	0	0	0
21/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	208.0000	213.0000	2.404	0	0	0
21/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,074.0000	6,035.0000	(0.642)	0	0	0
21/09/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
21/09/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,024.0000	2,062.0000	1.877	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	177.0000	167.0000	(5.650)	0	0	0
21/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,165.0000	1,194.0000	2.489	0	0	0
21/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/09/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,122.0000	4,085.0000	(0.898)	0	0	0
21/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,412.0000	4,374.0000	(0.861)	0	0	0
21/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/09/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,369.0000	6,330.0000	(0.612)	0	0	0
21/09/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,049.0000	8,010.0000	(0.485)	0	0	0
21/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,345.0000	8,305.0000	(0.479)	0	0	0
21/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	281.0000	267.0000	(4.982)	0	0	0
21/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,511.0000	2,476.0000	(1.394)	0	0	0
21/09/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,692.0000	3,731.0000	1.056	0	0	0
21/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	969.0000	995.0000	2.683	0	0	0
21/09/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
21/09/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,642.0000	3,682.0000	1.098	0	0	0
21/09/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,749.0000	1,786.0000	2.115	0	0	0
21/09/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,702.0000	2,741.0000	1.443	0	0	0
21/09/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/09/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
21/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/09/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
21/09/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,418.0000	6,379.0000	(0.608)	0	0	0
21/09/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
21/09/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,394.0000	8,355.0000	(0.465)	0	0	0
21/09/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,460.0000	4,422.0000	(0.852)	0	0	0
21/09/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,653.0000	2,692.0000	1.470	0	0	0
21/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	199.0000	204.0000	2.513	0	0	0
21/09/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	301.0000	287.0000	(4.651)	0	0	0
21/09/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	98.0000	100.0000	2.041	0	0	0
21/09/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	195.0000	199.0000	2.051	0	0	0
21/09/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	939.0000	965.0000	2.769	0	0	0
21/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,704.0000	1,741.0000	2.171	0	0	0
21/09/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,557.0000	2,522.0000	(1.369)	0	0	0
21/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,280.0000	1,313.0000	2.578	0	0	0
21/09/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,927.0000	5,888.0000	(0.658)	0	0	0
21/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
21/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	39.0000	39.0000	-	0	0	0
21/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,901.0000	7,861.0000	(0.506)	0	0	0
21/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,978.0000	3,940.0000	(0.955)	0	0	0
21/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,103.0000	2,069.0000	(1.617)	0	0	0
21/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
21/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	241.0000	247.0000	2.490	0	0	0
21/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	142.0000	136.0000	(4.225)	0	0	0
21/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,090.0000	4,130.0000	0.978	0	0	0
21/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,167.0000	2,206.0000	1.800	0	0	0
21/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,950.0000	7,911.0000	(0.491)	0	0	0
21/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,146.0000	3,185.0000	1.240	0	0	0
21/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,976.0000	5,937.0000	(0.653)	0	0	0
21/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
21/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,026.0000	3,988.0000	(0.944)	0	0	0
21/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/09/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,096.0000	3,136.0000	1.292	0	0	0
21/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,140.0000	4,179.0000	0.942	0	0	0
21/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,119.0000	2,158.0000	1.840	0	0	0
21/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	152.0000	145.0000	(4.605)	0	0	0
21/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,240.0000	1,273.0000	2.661	0	0	0
21/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
21/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	236.0000	242.0000	2.542	0	0	0
21/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,149.0000	2,114.0000	(1.629)	0	0	0
21/09/2009	\$ / R	2010/12/13			Currency Future	8.0524	8.0921	0.493	0.0000	0.0000	0
21/09/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	718.0000	737.0000	2.646	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	632.0000	648.0000	2.532	0	0	0
21/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	716.0000	695.0000	(2.933)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	665.0000	682.0000	2.556	0	0	0
21/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	812.0000	790.0000	(2.709)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	601.0000	617.0000	2.662	0	0	0
21/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	747.0000	726.0000	(2.811)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	984.0000	960.0000	(2.439)	0	0	0
21/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	655.0000	636.0000	(2.901)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	587.0000	602.0000	2.555	0	0	0
21/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	949.0000	925.0000	(2.529)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	572.0000	587.0000	2.622	0	0	0
21/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	758.0000	778.0000	2.639	0	0	0
21/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,020.0000	995.0000	(2.451)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	700.0000	718.0000	2.571	0	0	0
21/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	880.0000	856.0000	(2.727)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	682.0000	700.0000	2.639	0	0	0
21/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	545.0000	559.0000	2.569	0	0	117
21/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,056.0000	1,031.0000	(2.367)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,093.0000	1,067.0000	(2.379)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	559.0000	573.0000	2.504	0	0	0
21/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	968.0000	991.0000	2.376	0	0	0
21/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	416.0000	399.0000	(4.087)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,628.0000	2,666.0000	1.446	0	0	0
21/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	115.0000	109.0000	(5.217)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,709.0000	1,744.0000	2.048	0	0	0
21/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,238.0000	6,201.0000	(0.593)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,667.0000	1,701.0000	2.040	0	0	0
21/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	107.0000	102.0000	(4.673)	0	0	0
21/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	738.0000	757.0000	2.575	0	0	0
21/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,383.0000	2,351.0000	(1.343)	0	0	0
21/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	250.0000	256.0000	2.400	0	0	0
21/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	995.0000	1,019.0000	2.412	0	0	0
21/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	285.0000	293.0000	2.807	0	0	0
21/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,698.0000	2,664.0000	(1.260)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	685.0000	665.0000	(2.920)	0	0	0
21/09/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	780.0000	757.0000	(2.949)	0	0	0
21/09/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
21/09/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	268.0000	255.0000	(4.851)	0	0	0
21/09/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,058.0000	8,020.0000	(0.472)	0	0	0
21/09/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,170.0000	1,197.0000	2.308	0	0	0
21/09/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,271.0000	1,303.0000	2.518	0	0	0
21/09/2009	\$ / R	2010/12/13	6.15	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
21/09/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	302.0000	309.0000	2.318	0	0	0
21/09/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	151.0000	154.0000	1.987	0	0	0
21/09/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,250.0000	2,217.0000	(1.467)	0	0	0
21/09/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,248.0000	4,212.0000	(0.847)	0	0	0
21/09/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
21/09/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	92.0000	94.0000	2.174	0	0	0
21/09/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,105.0000	4,069.0000	(0.877)	0	0	0
21/09/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,189.0000	6,152.0000	(0.598)	0	0	0
21/09/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
21/09/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	136.0000	139.0000	2.206	0	0	0
21/09/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,043.0000	6,005.0000	(0.629)	0	0	0
21/09/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,499.0000	8,461.0000	(0.447)	0	0	0
21/09/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
21/09/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
21/09/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	1,970.0000	2,006.0000	1.827	0	0	0
21/09/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,106.0000	2,144.0000	1.804	0	0	0
21/09/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,532.0000	6,494.0000	(0.582)	0	0	0
21/09/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
21/09/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,156.0000	8,118.0000	(0.466)	0	0	0
21/09/2009	\$ / R	2010/12/13	5.00	Call	Currency Future	3,066.0000	3,105.0000	1.272	0	0	0
21/09/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,584.0000	4,547.0000	(0.807)	0	0	0
21/09/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
21/09/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,580.0000	2,618.0000	1.473	0	0	0
21/09/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/09/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	61.0000	62.0000	1.639	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,092.0000	6,054.0000	(0.624)	0	0	0
21/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
21/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,057.0000	4,096.0000	0.961	0	0	0
21/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,472.0000	2,439.0000	(1.335)	0	0	0
21/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,009.0000	7,970.0000	(0.487)	0	0	0
21/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	255.0000	261.0000	2.353	0	0	0
21/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	275.0000	282.0000	2.545	0	0	0
21/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,344.0000	4,308.0000	(0.829)	0	0	0
21/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,653.0000	2,619.0000	(1.282)	0	0	0
21/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
21/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,610.0000	3,650.0000	1.108	0	0	0
21/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,287.0000	6,249.0000	(0.604)	0	0	0
21/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
21/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,908.0000	3,948.0000	1.024	0	0	0
21/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	370.0000	354.0000	(4.324)	0	0	0
21/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,296.0000	4,260.0000	(0.838)	0	0	0
21/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	260.0000	266.0000	2.308	0	0	0
21/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,919.0000	2,957.0000	1.302	0	0	0
21/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
21/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,607.0000	2,574.0000	(1.266)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
21/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	140.0000	143.0000	2.143	0	0	0
21/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,561.0000	3,600.0000	1.095	0	0	0
21/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,060.0000	2,097.0000	1.796	0	0	0
21/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,488.0000	4,451.0000	(0.824)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,235.0000	1,266.0000	2.510	0	0	0
21/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,016.0000	3,055.0000	1.293	0	0	0
21/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,926.0000	1,961.0000	1.817	0	0	0
21/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	232.0000	224.0000	(3.448)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,295.0000	2,262.0000	(1.438)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,870.0000	2,908.0000	1.324	0	0	0
21/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	94.0000	96.0000	2.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
21/09/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,153.0000	4,116.0000	(0.891)	0	0	0
21/09/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,139.0000	1,165.0000	2.283	0	0	0
21/09/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
21/09/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	287.0000	273.0000	(4.878)	0	0	0
21/09/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	297.0000	304.0000	2.357	0	0	0
21/09/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	148.0000	152.0000	2.703	0	0	0
21/09/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,428.0000	2,395.0000	(1.359)	0	0	0
21/09/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	4,008.0000	4,047.0000	0.973	0	0	0
21/09/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	280.0000	287.0000	2.500	0	0	0
21/09/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,859.0000	3,898.0000	1.011	0	0	0
21/09/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
21/09/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,205.0000	8,167.0000	(0.463)	0	0	0
21/09/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	846.0000	823.0000	(2.719)	0	0	0
21/09/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	648.0000	665.0000	2.623	0	0	0
21/09/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,254.0000	8,216.0000	(0.460)	0	0	0
21/09/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,109.0000	1,135.0000	2.344	0	0	0
21/09/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,401.0000	8,363.0000	(0.452)	0	0	0
21/09/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	306.0000	292.0000	(4.575)	0	0	0
21/09/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,434.0000	6,396.0000	(0.591)	0	0	0
21/09/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
21/09/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	1,022.0000	1,047.0000	2.446	0	0	0
21/09/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
21/09/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	219.0000	211.0000	(3.653)	0	0	0
21/09/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
21/09/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
21/09/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,809.0000	3,849.0000	1.050	0	0	0
21/09/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,821.0000	2,860.0000	1.382	0	0	0
21/09/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,536.0000	4,499.0000	(0.816)	0	0	0
21/09/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,483.0000	6,445.0000	(0.586)	0	0	0
21/09/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,882.0000	1,917.0000	1.860	0	0	0
21/09/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
21/09/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,450.0000	8,412.0000	(0.450)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	99.0000	94.0000	(5.051)	0	0	0
21/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	392.0000	377.0000	(3.827)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,958.0000	3,998.0000	1.011	0	0	0
21/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,201.0000	4,164.0000	(0.881)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,752.0000	1,787.0000	1.998	0	0	0
21/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,141.0000	6,103.0000	(0.619)	0	0	0
21/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
21/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	153.0000	157.0000	2.614	0	0	0
21/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,339.0000	2,306.0000	(1.411)	0	0	0
21/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	291.0000	298.0000	2.405	0	0	0
21/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,967.0000	3,006.0000	1.314	0	0	0
21/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
21/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
21/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	250.0000	237.0000	(5.200)	0	0	0
21/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,107.0000	8,069.0000	(0.469)	0	0	0
21/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,202.0000	1,229.0000	2.246	0	0	0
21/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,015.0000	2,051.0000	1.787	0	0	0
21/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,660.0000	3,700.0000	1.093	0	0	0
21/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,676.0000	2,714.0000	1.420	0	0	0
21/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,107.0000	4,146.0000	0.950	0	0	0
21/09/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,115.0000	3,154.0000	1.252	0	0	0
21/09/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/09/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,153.0000	2,191.0000	1.765	0	0	0
21/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
21/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,994.0000	5,956.0000	(0.634)	0	0	0
21/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,959.0000	7,921.0000	(0.477)	0	0	0
21/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
21/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,057.0000	4,021.0000	(0.887)	0	0	0
21/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	159.0000	163.0000	2.516	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
21/09/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,309.0000	1,340.0000	2.368	0	0	0
21/09/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	206.0000	198.0000	(3.883)	0	0	0
21/09/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	308.0000	315.0000	2.273	0	0	0
21/09/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,205.0000	2,173.0000	(1.451)	0	0	0
21/09/2009	£ / R	2009/12/14			Currency Future	12.3340	12.3047	(0.238)	12.3900	12.3200	36,895
21/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,019.0000	8,047.0000	0.349	0	0	0
21/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
21/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,993.0000	2,963.0000	(1.002)	0	0	0
21/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,967.0000	8,996.0000	0.323	0	0	0
21/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,217.0000	9,246.0000	0.315	0	0	0
21/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
21/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,049.0000	1,024.0000	(2.383)	0	0	0
21/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
21/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,549.0000	2,518.0000	(1.216)	0	0	0
21/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	20.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,853.0000	2,876.0000	0.806	0	0	0
21/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,319.0000	7,348.0000	0.396	0	0	0
21/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,999.0000	3,023.0000	0.800	0	0	0
21/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,220.0000	7,248.0000	0.388	0	0	0
21/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,717.0000	8,746.0000	0.333	0	0	0
21/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,096.0000	1,066.0000	(2.737)	0	0	0
21/09/2009	£ / R 2009/12/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,524.0000	1,539.0000	0.984	0	0	0
21/09/2009	£ / R 2009/12/14	19.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
21/09/2009	£ / R 2009/12/14	14.75	Put	Currency Future	2,465.0000	2,487.0000	0.892	0	0	0
21/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	1,170.0000	1,181.0000	0.940	0	0	0
21/09/2009	£ / R 2009/12/14	12.80	Call	Currency Future	261.0000	235.0000	(9.962)	0	0	0
21/09/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,317.0000	9,346.0000	0.311	0	0	0
21/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	108.0000	93.0000	(13.889)	0	0	0
21/09/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,970.0000	6,999.0000	0.416	0	0	0
21/09/2009	£ / R 2009/12/14	9.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	£ / R 2009/12/14	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	14.75	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
21/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	727.0000	730.0000	0.413	0	0	0
21/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,647.0000	2,617.0000	(1.133)	0	0	0
21/09/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,042.0000	3,012.0000	(0.986)	0	0	0
21/09/2009	£ / R 2009/12/14	16.35	Put	Currency Future	4,034.0000	4,061.0000	0.669	0	0	0
21/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,368.0000	2,390.0000	0.929	0	0	0
21/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/09/2009	£ / R 2009/12/14	17.65	Put	Currency Future	5,325.0000	5,353.0000	0.526	0	0	0
21/09/2009	£ / R 2009/12/14	15.30	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,847.0000	1,864.0000	0.920	0	0	0
21/09/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,721.0000	6,749.0000	0.417	0	0	0
21/09/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,893.0000	1,912.0000	1.004	0	0	0
21/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,301.0000	1,313.0000	0.922	0	0	0
21/09/2009	£ / R 2009/12/14	11.30	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
21/09/2009	£ / R 2009/12/14	9.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	123.0000	107.0000	(13.008)	0	0	0
21/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,061.0000	2,030.0000	(1.504)	0	0	0
21/09/2009	£ / R 2009/12/14	19.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	8.35	Call	Currency Future	3,987.0000	3,958.0000	(0.727)	0	0	0
21/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
21/09/2009	£ / R 2009/12/14	19.00	Put	Currency Future	6,671.0000	6,699.0000	0.420	0	0	0
21/09/2009	£ / R 2009/12/14	19.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	17.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,479.0000	1,493.0000	0.947	0	0	0
21/09/2009	£ / R	2009/12/14	16.30	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,273.0000	2,293.0000	0.880	0	0	0
21/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,213.0000	1,225.0000	0.989	0	0	0
21/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,037.0000	4,007.0000	(0.743)	0	0	0
21/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
21/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,943.0000	2,913.0000	(1.019)	0	0	0
21/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,321.0000	2,342.0000	0.905	0	0	0
21/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,381.0000	1,350.0000	(2.245)	0	0	0
21/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,434.0000	1,448.0000	0.976	0	0	0
21/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,225.0000	5,253.0000	0.536	0	0	0
21/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	135.0000	118.0000	(12.593)	0	0	0
21/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,728.0000	4,755.0000	0.571	0	0	0
21/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,973.0000	6,001.0000	0.469	0	0	0
21/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
21/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,026.0000	5,054.0000	0.557	0	0	0
21/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
21/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,142.0000	3,111.0000	(0.987)	0	0	0
21/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,719.0000	1,688.0000	(1.803)	0	0	0
21/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,389.0000	1,402.0000	0.936	0	0	0
21/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,963.0000	1,932.0000	(1.579)	0	0	0
21/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	334.0000	305.0000	(8.683)	0	0	0
21/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,301.0000	1,313.0000	0.922	0	0	0
21/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,513.0000	2,535.0000	0.875	0	0	0
21/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	135.0000	118.0000	(12.593)	0	0	0
21/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,353.0000	2,322.0000	(1.317)	0	0	0
21/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2009/12/14	10.65	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
21/09/2009	£ / R 2009/12/14	15.55	Put	Currency Future	3,244.0000	3,269.0000	0.771	0	0	0
21/09/2009	£ / R 2009/12/14	11.05	Call	Currency Future	1,333.0000	1,302.0000	(2.326)	0	0	0
21/09/2009	£ / R 2009/12/14	14.70	Put	Currency Future	2,417.0000	2,438.0000	0.869	0	0	0
21/09/2009	£ / R 2009/12/14	21.85	Put	Currency Future	9,517.0000	9,546.0000	0.305	0	0	0
21/09/2009	£ / R 2009/12/14	19.35	Put	Currency Future	7,020.0000	7,048.0000	0.399	0	0	0
21/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	154.0000	136.0000	(11.688)	0	0	0
21/09/2009	£ / R 2009/12/14	12.00	Call	Currency Future	586.0000	555.0000	(5.290)	0	0	0
21/09/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,158.0000	2,127.0000	(1.437)	0	0	0
21/09/2009	£ / R 2009/12/14	11.65	Call	Currency Future	815.0000	788.0000	(3.313)	0	0	0
21/09/2009	£ / R 2009/12/14	18.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	10.55	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
21/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
21/09/2009	£ / R 2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	17.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/09/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,190.0000	1,160.0000	(2.521)	0	0	0
21/09/2009	£ / R 2009/12/14	11.65	Put	Currency Future	131.0000	133.0000	1.527	0	0	0
21/09/2009	£ / R 2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,304.0000	2,273.0000	(1.345)	0	0	0
21/09/2009	£ / R 2009/12/14	14.70	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
21/09/2009	£ / R 2009/12/14	21.35	Put	Currency Future	9,017.0000	9,046.0000	0.322	0	0	0
21/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,678.0000	4,706.0000	0.599	0	0	0
21/09/2009	£ / R 2009/12/14	11.20	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
21/09/2009	£ / R 2009/12/14	15.65	Put	Currency Future	3,343.0000	3,368.0000	0.748	0	0	0
21/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,489.0000	3,459.0000	(0.860)	0	0	0
21/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,795.0000	2,765.0000	(1.073)	0	0	0
21/09/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,290.0000	3,260.0000	(0.912)	0	0	0
21/09/2009	£ / R 2009/12/14	15.60	Put	Currency Future	3,294.0000	3,319.0000	0.759	0	0	0
21/09/2009	£ / R 2009/12/14	11.35	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
21/09/2009	£ / R 2009/12/14	13.15	Put	Currency Future	1,002.0000	1,010.0000	0.798	0	0	0
21/09/2009	£ / R 2009/12/14	12.00	Put	Currency Future	252.0000	250.0000	(0.794)	0	0	0
21/09/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,877.0000	4,905.0000	0.574	0	0	0
21/09/2009	£ / R 2009/12/14	9.65	Call	Currency Future	2,697.0000	2,666.0000	(1.149)	0	0	0
21/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	118.0000	102.0000	(13.559)	0	0	0
21/09/2009	£ / R 2009/12/14	10.30	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,521.0000	6,549.0000	0.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
21/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,940.0000	1,959.0000	0.979	0	0	0
21/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,524.0000	5,552.0000	0.507	0	0	0
21/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,012.0000	1,981.0000	(1.541)	0	0	0
21/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	178.0000	157.0000	(11.798)	0	0	0
21/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,969.0000	7,997.0000	0.351	0	0	0
21/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	343.0000	340.0000	(0.875)	0	0	0
21/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,671.0000	1,639.0000	(1.915)	0	0	0
21/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
21/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,267.0000	9,296.0000	0.313	0	0	0
21/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	889.0000	863.0000	(2.925)	0	0	0
21/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	273.0000	271.0000	(0.733)	0	0	0
21/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
21/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,867.0000	8,896.0000	0.327	0	0	0
21/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,257.0000	1,269.0000	0.955	0	0	0
21/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	477.0000	445.0000	(6.709)	0	0	0
21/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	779.0000	752.0000	(3.466)	0	0	0
21/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,451.0000	2,420.0000	(1.265)	0	0	0
21/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,817.0000	1,785.0000	(1.761)	0	0	0
21/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	557.0000	526.0000	(5.566)	0	0	0
21/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,661.0000	1,677.0000	0.963	0	0	0
21/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,479.0000	1,493.0000	0.947	0	0	0
21/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	928.0000	902.0000	(2.802)	0	0	0
21/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	921.0000	928.0000	0.760	0	0	0
21/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,275.0000	5,303.0000	0.531	0	0	0
21/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	105.0000	109.0000	3.810	0	0	0
21/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,755.0000	2,779.0000	0.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
21/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
21/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
21/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
21/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,847.0000	1,864.0000	0.920	0	0	0
21/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	961.0000	969.0000	0.832	0	0	0
21/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,865.0000	1,834.0000	(1.662)	0	0	0
21/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	550.0000	550.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
21/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,500.0000	2,469.0000	(1.240)	0	0	0
21/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
21/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,707.0000	1,724.0000	0.996	0	0	0
21/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,072.0000	6,100.0000	0.461	0	0	0
21/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
21/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,845.0000	2,814.0000	(1.090)	0	0	0
21/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,518.0000	8,547.0000	0.340	0	0	0
21/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
21/09/2009	£ / R	2009/12/14	18.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,902.0000	2,925.0000	0.793	0	0	0
21/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	678.0000	649.0000	(4.277)	0	0	0
21/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,471.0000	6,499.0000	0.433	0	0	0
21/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,367.0000	9,396.0000	0.310	0	0	0
21/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,755.0000	2,779.0000	0.871	0	0	0
21/09/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,084.0000	4,110.0000	0.637	0	0	0
21/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,707.0000	2,730.0000	0.850	0	0	0
21/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	194.0000	194.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,667.0000	8,696.0000	0.335	0	0	0
21/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,629.0000	4,656.0000	0.583	0	0	0
21/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,477.0000	1,446.0000	(2.099)	0	0	0
21/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/09/2009	£ / R	2009/12/14	16.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
21/09/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,540.0000	3,566.0000	0.734	0	0	0
21/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,893.0000	1,912.0000	1.004	0	0	0
21/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,068.0000	8,097.0000	0.359	0	0	0
21/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
21/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	195.0000	173.0000	(11.282)	0	0	0
21/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,390.0000	3,360.0000	(0.885)	0	0	0
21/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,082.0000	2,102.0000	0.961	0	0	0
21/09/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,937.0000	3,908.0000	(0.737)	0	0	0
21/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,321.0000	2,342.0000	0.905	0	0	0
21/09/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,441.0000	3,467.0000	0.756	0	0	0
21/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,530.0000	4,557.0000	0.596	0	0	0
21/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	145.0000	147.0000	1.379	0	0	0
21/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	162.0000	142.0000	(12.346)	0	0	0
21/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,617.0000	8,646.0000	0.337	0	0	0
21/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,371.0000	6,400.0000	0.455	0	0	0
21/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	485.0000	483.0000	(0.412)	0	0	0
21/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,368.0000	2,390.0000	0.929	0	0	0
21/09/2009	£ / R	2009/12/14	8.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
21/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,128.0000	1,138.0000	0.887	0	0	0
21/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,434.0000	1,448.0000	0.976	0	0	0
21/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	117.0000	121.0000	3.419	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	83.0000	87.0000	4.819	0	0	0
21/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,490.0000	3,516.0000	0.745	0	0	0
21/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,023.0000	6,051.0000	0.465	0	0	0
21/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,392.0000	3,417.0000	0.737	0	0	0
21/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0
21/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	369.0000	338.0000	(8.401)	0	0	0
21/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
21/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,804.0000	2,827.0000	0.820	0	0	0
21/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,485.0000	4,455.0000	(0.669)	0	0	0
21/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	108.0000	93.0000	(13.889)	0	0	0
21/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
21/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
21/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,044.0000	1,052.0000	0.766	0	0	0
21/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,375.0000	5,403.0000	0.521	0	0	0
21/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,345.0000	1,358.0000	0.967	0	0	0
21/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	118.0000	102.0000	(13.559)	0	0	0
21/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
21/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	967.0000	942.0000	(2.585)	0	0	0
21/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,130.0000	2,149.0000	0.892	0	0	0
21/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,369.0000	7,398.0000	0.394	0	0	0
21/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	123.0000	107.0000	(13.008)	0	0	0
21/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	74.0000	78.0000	5.405	0	0	0
21/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,914.0000	1,883.0000	(1.620)	0	0	0
21/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,707.0000	1,724.0000	0.996	0	0	0
21/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	186.0000	165.0000	(11.290)	0	0	0
21/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,002.0000	1,010.0000	0.798	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2009/12/14	9.95	Call	Currency Future	2,402.0000	2,371.0000	(1.291)	0	0	0
21/09/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,008.0000	983.0000	(2.480)	0	0	0
21/09/2009	£ / R 2009/12/14	16.70	Put	Currency Future	4,381.0000	4,408.0000	0.616	0	0	0
21/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
21/09/2009	£ / R 2009/12/14	12.95	Put	Currency Future	841.0000	847.0000	0.713	0	0	0
21/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	195.0000	173.0000	(11.282)	0	0	0
21/09/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,977.0000	5,004.0000	0.542	0	0	0
21/09/2009	£ / R 2009/12/14	15.35	Put	Currency Future	3,048.0000	3,073.0000	0.820	0	0	0
21/09/2009	£ / R 2009/12/14	11.60	Call	Currency Future	851.0000	825.0000	(3.055)	0	0	0
21/09/2009	£ / R 2009/12/14	16.70	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,615.0000	1,631.0000	0.991	0	0	0
21/09/2009	£ / R 2009/12/14	12.95	Call	Currency Future	225.0000	202.0000	(10.222)	0	0	0
21/09/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,767.0000	8,796.0000	0.331	0	0	0
21/09/2009	£ / R 2009/12/14	10.85	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
21/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,389.0000	1,402.0000	0.936	0	0	0
21/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,524.0000	1,539.0000	0.984	0	0	0
21/09/2009	£ / R 2009/12/14	10.95	Call	Currency Future	1,429.0000	1,398.0000	(2.169)	0	0	0
21/09/2009	£ / R 2009/12/14	17.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	10.80	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
21/09/2009	£ / R 2009/12/14	20.70	Put	Currency Future	8,368.0000	8,397.0000	0.347	0	0	0
21/09/2009	£ / R 2009/12/14	19.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,610.0000	2,632.0000	0.843	0	0	0
21/09/2009	£ / R 2009/12/14	13.10	Put	Currency Future	961.0000	969.0000	0.832	0	0	0
21/09/2009	£ / R 2009/12/14	17.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	£ / R 2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	9.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,567.0000	9,596.0000	0.303	0	0	0
21/09/2009	£ / R 2009/12/14	15.40	Put	Currency Future	3,097.0000	3,122.0000	0.807	0	0	0
21/09/2009	£ / R 2009/12/14	8.70	Call	Currency Future	3,639.0000	3,609.0000	(0.824)	0	0	0
21/09/2009	£ / R 2009/12/14	17.45	Put	Currency Future	5,126.0000	5,154.0000	0.546	0	0	0
21/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
21/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	803.0000	808.0000	0.623	0	0	0
21/09/2009	£ / R 2009/12/14	9.00	Call	Currency Future	3,340.0000	3,310.0000	(0.898)	0	0	0
21/09/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,255.0000	2,224.0000	(1.375)	0	0	0
21/09/2009	£ / R 2009/12/14	11.50	Put	Currency Future	94.0000	98.0000	4.255	0	0	0
21/09/2009	£ / R 2009/12/14	16.95	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
21/09/2009	£ / R 2009/12/14	11.90	Put	Currency Future	212.0000	212.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	19.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	17.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
21/09/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,870.0000	6,899.0000	0.422	0	0	0
21/09/2009	£ / R 2009/12/14	11.95	Put	Currency Future	231.0000	231.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	17.40	Put	Currency Future	5,076.0000	5,104.0000	0.552	0	0	0
21/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,658.0000	2,681.0000	0.865	0	0	0
21/09/2009	£ / R 2009/12/14	11.10	Call	Currency Future	1,285.0000	1,255.0000	(2.335)	0	0	0
21/09/2009	£ / R 2009/12/14	9.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,257.0000	1,269.0000	0.955	0	0	0
21/09/2009	£ / R 2009/12/14	18.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	15.90	Put	Currency Future	3,589.0000	3,615.0000	0.724	0	0	0
21/09/2009	£ / R 2009/12/14	21.40	Put	Currency Future	9,067.0000	9,096.0000	0.320	0	0	0
21/09/2009	£ / R 2009/12/14	19.45	Put	Currency Future	7,120.0000	7,148.0000	0.393	0	0	0
21/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
21/09/2009	£ / R 2009/12/14	12.90	Call	Currency Future	237.0000	212.0000	(10.549)	0	0	0
21/09/2009	£ / R 2009/12/14	17.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/09/2009	£ / R 2009/12/14	10.85	Call	Currency Future	1,525.0000	1,494.0000	(2.033)	0	0	0
21/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	186.0000	165.0000	(11.290)	0	0	0
21/09/2009	£ / R 2009/12/14	18.95	Put	Currency Future	6,621.0000	6,649.0000	0.423	0	0	0
21/09/2009	£ / R 2009/12/14	15.90	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/09/2009	£ / R 2009/12/14	9.60	Call	Currency Future	2,746.0000	2,715.0000	(1.129)	0	0	0
21/09/2009	£ / R 2009/12/14	11.80	Call	Currency Future	710.0000	682.0000	(3.944)	0	0	0
21/09/2009	£ / R 2009/12/14	8.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	21.45	Put	Currency Future	9,117.0000	9,146.0000	0.318	0	0	0
21/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,273.0000	2,293.0000	0.880	0	0	0
21/09/2009	£ / R 2009/12/14	12.30	Call	Currency Future	429.0000	395.0000	(7.925)	0	0	0
21/09/2009	£ / R 2009/12/14	16.30	Put	Currency Future	3,985.0000	4,011.0000	0.652	0	0	0
21/09/2009	£ / R 2009/12/14	12.70	Call	Currency Future	288.0000	261.0000	(9.375)	0	0	0
21/09/2009	£ / R 2009/12/14	12.40	Call	Currency Future	387.0000	356.0000	(8.010)	0	0	0
21/09/2009	£ / R 2009/12/14	11.10	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
21/09/2009	£ / R 2009/12/14	15.35	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
21/09/2009	£ / R 2009/12/14	11.90	Call	Currency Future	646.0000	617.0000	(4.489)	0	0	0
21/09/2009	£ / R 2009/12/14	19.40	Put	Currency Future	7,070.0000	7,098.0000	0.396	0	0	0
21/09/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,574.0000	1,543.0000	(1.970)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,579.0000	4,606.0000	0.590	0	0	0
21/09/2009	£ / R 2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
21/09/2009	£ / R 2009/12/14	12.30	Put	Currency Future	395.0000	391.0000	(1.013)	0	0	0
21/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
21/09/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,770.0000	6,799.0000	0.428	0	0	0
21/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,519.0000	7,548.0000	0.386	0	0	0
21/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
21/09/2009	£ / R 2009/12/14	10.95	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
21/09/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,574.0000	5,602.0000	0.502	0	0	0
21/09/2009	£ / R 2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	17.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R 2009/12/14	12.60	Call	Currency Future	318.0000	289.0000	(9.119)	0	0	0
21/09/2009	£ / R 2009/12/14	13.00	Put	Currency Future	881.0000	887.0000	0.681	0	0	0
21/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
21/09/2009	£ / R 2009/12/14	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	14.50	Put	Currency Future	2,225.0000	2,245.0000	0.899	0	0	0
21/09/2009	£ / R 2009/12/14	13.80	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
21/09/2009	£ / R 2009/12/14	11.95	Call	Currency Future	615.0000	585.0000	(4.878)	0	0	0
21/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	£ / R 2009/12/14	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	12.60	Put	Currency Future	584.0000	585.0000	0.171	0	0	0
21/09/2009	£ / R 2009/12/14	14.45	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
21/09/2009	£ / R 2009/12/14	12.35	Call	Currency Future	407.0000	375.0000	(7.862)	0	0	0
21/09/2009	£ / R 2009/12/14	17.10	Put	Currency Future	4,778.0000	4,805.0000	0.565	0	0	0
21/09/2009	£ / R 2009/12/14	14.50	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
21/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,569.0000	1,585.0000	1.020	0	0	0
21/09/2009	£ / R 2009/12/14	17.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,738.0000	3,708.0000	(0.803)	0	0	0
21/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	3,146.0000	3,171.0000	0.795	0	0	0
21/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,800.0000	1,817.0000	0.944	0	0	0
21/09/2009	£ / R 2009/12/14	12.35	Put	Currency Future	423.0000	421.0000	(0.473)	0	0	0
21/09/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,561.0000	2,584.0000	0.898	0	0	0
21/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,569.0000	7,598.0000	0.383	0	0	0
21/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R 2009/12/14	9.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2009/12/14	12.70	Put	Currency Future	654.0000	656.0000	0.306	0	0	0
21/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,082.0000	2,102.0000	0.961	0	0	0
21/09/2009	£ / R 2009/12/14	12.40	Put	Currency Future	453.0000	452.0000	(0.221)	0	0	0
21/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,610.0000	2,632.0000	0.843	0	0	0
21/09/2009	£ / R 2009/12/14	19.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	15.45	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
21/09/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,598.0000	2,568.0000	(1.155)	0	0	0
21/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,389.0000	1,402.0000	0.936	0	0	0
21/09/2009	£ / R 2009/12/14	14.85	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
21/09/2009	£ / R 2009/12/14	10.25	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
21/09/2009	£ / R 2009/12/14	12.90	Call	Currency Future	237.0000	212.0000	(10.549)	0	0	0
21/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	160.0000	162.0000	1.250	0	0	0
21/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,130.0000	2,149.0000	0.892	0	0	0
21/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
21/09/2009	£ / R 2009/12/14	12.25	Put	Currency Future	369.0000	365.0000	(1.084)	0	0	0
21/09/2009	£ / R 2009/12/14	12.75	Put	Currency Future	690.0000	693.0000	0.435	0	0	0
21/09/2009	£ / R 2009/12/14	15.75	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
21/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
21/09/2009	£ / R 2009/12/14	11.25	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
21/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
21/09/2009	£ / R 2009/12/14	13.25	Call	Currency Future	169.0000	150.0000	(11.243)	0	0	0
21/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	744.0000	717.0000	(3.629)	0	0	0
21/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
21/09/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,143.0000	1,113.0000	(2.625)	0	0	0
21/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,753.0000	1,770.0000	0.970	0	0	0
21/09/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,109.0000	2,078.0000	(1.470)	0	0	0
21/09/2009	£ / R 2009/12/14	12.25	Call	Currency Future	453.0000	419.0000	(7.506)	0	0	0
21/09/2009	£ / R 2009/12/14	16.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R 2009/12/14	12.50	Put	Currency Future	517.0000	516.0000	(0.193)	0	0	0
21/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
21/09/2009	£ / R 2009/12/14	9.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,467.0000	9,496.0000	0.306	0	0	0
21/09/2009	£ / R 2009/12/14	12.50	Call	Currency Future	351.0000	321.0000	(8.547)	0	0	0
21/09/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,474.0000	5,502.0000	0.512	0	0	0
21/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	3,195.0000	3,220.0000	0.782	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2009/12/14	11.80	Put	Currency Future	176.0000	178.0000	1.136	0	0	0
21/09/2009	£ / R 2009/12/14	8.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	17.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/09/2009	£ / R 2009/12/14	15.25	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/09/2009	£ / R 2009/12/14	8.55	Call	Currency Future	3,788.0000	3,758.0000	(0.792)	0	0	0
21/09/2009	£ / R 2009/12/14	15.50	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/09/2009	£ / R 2009/12/14	21.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	18.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R 2009/12/14	19.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,615.0000	1,631.0000	0.991	0	0	0
21/09/2009	£ / R 2009/12/14	9.25	Call	Currency Future	3,092.0000	3,062.0000	(0.970)	0	0	0
21/09/2009	£ / R 2009/12/14	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	16.55	Put	Currency Future	4,232.0000	4,259.0000	0.638	0	0	0
21/09/2009	£ / R 2009/12/14	21.50	Put	Currency Future	9,167.0000	9,196.0000	0.316	0	0	0
21/09/2009	£ / R 2009/12/14	19.80	Put	Currency Future	7,469.0000	7,498.0000	0.388	0	0	0
21/09/2009	£ / R 2009/12/14	20.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,176.0000	5,203.0000	0.522	0	0	0
21/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
21/09/2009	£ / R 2009/12/14	18.55	Put	Currency Future	6,222.0000	6,250.0000	0.450	0	0	0
21/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/09/2009	£ / R 2009/12/14	18.60	Put	Currency Future	6,272.0000	6,300.0000	0.446	0	0	0
21/09/2009	£ / R 2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	20.60	Put	Currency Future	8,268.0000	8,297.0000	0.351	0	0	0
21/09/2009	£ / R 2009/12/14	19.50	Put	Currency Future	7,170.0000	7,198.0000	0.391	0	0	0
21/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	178.0000	157.0000	(11.798)	0	0	0
21/09/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,950.0000	2,974.0000	0.814	0	0	0
21/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,218.0000	8,247.0000	0.353	0	0	0
21/09/2009	£ / R 2009/12/14	13.25	Put	Currency Future	1,085.0000	1,095.0000	0.922	0	0	0
21/09/2009	£ / R 2009/12/14	20.65	Put	Currency Future	8,318.0000	8,347.0000	0.349	0	0	0
21/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	2,894.0000	2,864.0000	(1.037)	0	0	0
21/09/2009	£ / R 2009/12/14	20.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,927.0000	4,954.0000	0.548	0	0	0
21/09/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,571.0000	6,599.0000	0.426	0	0	0
21/09/2009	£ / R 2009/12/14	16.65	Put	Currency Future	4,331.0000	4,358.0000	0.623	0	0	0
21/09/2009	£ / R 2009/12/14	16.90	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/09/2009	£ / R 2009/12/14	18.65	Put	Currency Future	6,322.0000	6,350.0000	0.443	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,440.0000	3,410.0000	(0.872)	0	0	0
21/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	274.0000	248.0000	(9.489)	0	0	0
21/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,688.0000	3,659.0000	(0.786)	0	0	0
21/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	803.0000	808.0000	0.623	0	0	0
21/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,661.0000	1,677.0000	0.963	0	0	0
21/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
21/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	205.0000	182.0000	(11.220)	0	0	0
21/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
21/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	215.0000	192.0000	(10.698)	0	0	0
21/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,615.0000	1,631.0000	0.991	0	0	0
21/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,568.0000	8,596.0000	0.327	0	0	0
21/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,622.0000	1,591.0000	(1.911)	0	0	0
21/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,035.0000	2,054.0000	0.934	0	0	0
21/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
21/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,920.0000	6,949.0000	0.419	0	0	0
21/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,753.0000	1,770.0000	0.970	0	0	0
21/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,044.0000	1,052.0000	0.766	0	0	0
21/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	123.0000	107.0000	(13.008)	0	0	0
21/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
21/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
21/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,425.0000	5,452.0000	0.498	0	0	0
21/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,988.0000	2,006.0000	0.905	0	0	0
21/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	764.0000	769.0000	0.654	0	0	0
21/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,417.0000	9,446.0000	0.308	0	0	0
21/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,177.0000	2,197.0000	0.919	0	0	0
21/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	618.0000	620.0000	0.324	0	0	0
21/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,213.0000	1,225.0000	0.989	0	0	0
21/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,917.0000	8,946.0000	0.325	0	0	0
21/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,800.0000	1,817.0000	0.944	0	0	0
21/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,734.0000	4,705.0000	(0.613)	0	0	0
21/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
21/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,817.0000	8,846.0000	0.329	0	0	0
21/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	302.0000	275.0000	(8.940)	0	0	0
21/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,847.0000	1,864.0000	0.920	0	0	0
21/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,191.0000	3,161.0000	(0.940)	0	0	0
21/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
21/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,206.0000	2,175.0000	(1.405)	0	0	0
21/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,282.0000	4,309.0000	0.631	0	0	0
21/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,269.0000	7,298.0000	0.399	0	0	0
21/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,419.0000	7,448.0000	0.391	0	0	0
21/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	295.0000	293.0000	(0.678)	0	0	0
21/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,773.0000	5,801.0000	0.485	0	0	0
21/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	529.0000	498.0000	(5.860)	0	0	0
21/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,238.0000	1,207.0000	(2.504)	0	0	0
21/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,241.0000	3,211.0000	(0.926)	0	0	0
21/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	319.0000	316.0000	(0.940)	0	0	0
21/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	503.0000	471.0000	(6.362)	0	0	0
21/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
21/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,768.0000	1,737.0000	(1.753)	0	0	0
21/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
21/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,853.0000	2,876.0000	0.806	0	0	0
21/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,827.0000	4,855.0000	0.580	0	0	0
21/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,820.0000	6,849.0000	0.425	0	0	0
21/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,170.0000	1,181.0000	0.940	0	0	0
21/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	154.0000	136.0000	(11.688)	0	0	0
21/09/2009	£ / R	2010/03/15			Currency Future	12.5367	12.5096	(0.216)	0.0000	0.0000	613
21/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,151.0000	5,173.0000	0.427	0	0	0
21/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,049.0000	4,020.0000	(0.716)	0	0	0
21/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,782.0000	6,807.0000	0.369	0	0	0
21/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	102.0000	96.0000	(5.882)	0	0	0
21/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,650.0000	3,664.0000	0.384	0	0	0
21/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,027.0000	8,052.0000	0.311	0	0	0
21/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,179.0000	4,195.0000	0.383	0	0	0
21/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,730.0000	1,733.0000	0.173	0	0	0
21/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,566.0000	4,585.0000	0.416	0	0	0
21/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	891.0000	849.0000	(4.714)	0	0	0
21/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	114.0000	107.0000	(6.140)	0	0	0
21/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	65.0000	55.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	361.0000	331.0000	(8.310)	0	0	0
21/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,237.0000	2,208.0000	(1.296)	0	0	0
21/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,638.0000	1,605.0000	(2.015)	0	0	0
21/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	835.0000	793.0000	(5.030)	0	0	0
21/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	109.0000	95.0000	(12.844)	0	0	0
21/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
21/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,628.0000	7,653.0000	0.328	0	0	0

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21/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
21/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
21/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,977.0000	8,002.0000	0.313	0	0	0
21/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,213.0000	3,183.0000	(0.934)	0	0	0
21/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,534.0000	6,558.0000	0.367	0	0	0
21/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,577.0000	2,548.0000	(1.125)	0	0	0
21/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
21/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,223.0000	3,235.0000	0.372	0	0	0
21/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,031.0000	7,055.0000	0.341	0	0	0
21/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	332.0000	303.0000	(8.735)	0	0	0
21/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,672.0000	8,698.0000	0.300	0	0	0
21/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
21/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	399.0000	383.0000	(4.010)	0	0	0
21/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	191.0000	179.0000	(6.283)	0	0	0
21/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,988.0000	6,012.0000	0.401	0	0	0
21/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,020.0000	9,046.0000	0.288	0	0	0
21/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
21/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,772.0000	8,797.0000	0.285	0	0	0
21/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	267.0000	243.0000	(8.989)	0	0	0
21/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,665.0000	2,675.0000	0.375	0	0	0
21/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	354.0000	339.0000	(4.237)	0	0	0
21/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
21/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,340.0000	1,300.0000	(2.985)	0	0	0
21/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,578.0000	7,603.0000	0.330	0	0	0
21/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,952.0000	1,924.0000	(1.434)	0	0	0
21/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	471.0000	435.0000	(7.643)	0	0	0
21/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,551.0000	1,516.0000	(2.257)	0	0	0
21/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,269.0000	9,295.0000	0.281	0	0	0
21/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	282.0000	256.0000	(9.220)	0	0	0
21/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
21/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,280.0000	7,304.0000	0.330	0	0	0
21/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,305.0000	2,312.0000	0.304	0	0	0
21/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,109.0000	1,069.0000	(3.607)	0	0	0
21/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,395.0000	1,394.0000	(0.072)	0	0	0
21/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	152.0000	134.0000	(11.842)	0	0	0
21/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,469.0000	9,495.0000	0.275	0	0	0
21/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,675.0000	2,645.0000	(1.121)	0	0	0
21/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	583.0000	544.0000	(6.690)	0	0	0
21/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,080.0000	7,105.0000	0.353	0	0	0
21/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,507.0000	3,478.0000	(0.827)	0	0	0
21/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	696.0000	684.0000	(1.724)	0	0	0
21/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,645.0000	1,647.0000	0.122	0	0	0
21/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,479.0000	7,504.0000	0.334	0	0	0
21/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,593.0000	5,616.0000	0.411	0	0	0
21/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,000.0000	3,971.0000	(0.725)	0	0	0
21/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	222.0000	209.0000	(5.856)	0	0	0
21/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,070.0000	9,096.0000	0.287	0	0	0
21/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,568.0000	9,594.0000	0.272	0	0	0
21/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,275.0000	1,271.0000	(0.314)	0	0	0
21/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,495.0000	5,517.0000	0.400	0	0	0
21/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
21/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,919.0000	2,889.0000	(1.028)	0	0	0
21/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	934.0000	925.0000	(0.964)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,037.0000	6,061.0000	0.398	0	0	0
21/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
21/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,554.0000	3,568.0000	0.394	0	0	0
21/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
21/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	256.0000	242.0000	(5.469)	0	0	0
21/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,076.0000	8,101.0000	0.310	0	0	0
21/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,429.0000	7,454.0000	0.337	0	0	0
21/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,683.0000	6,707.0000	0.359	0	0	0
21/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,603.0000	1,604.0000	0.062	0	0	0
21/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,261.0000	3,232.0000	(0.889)	0	0	0
21/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,043.0000	1,002.0000	(3.931)	0	0	0
21/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,711.0000	4,731.0000	0.425	0	0	0
21/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
21/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,396.0000	5,419.0000	0.426	0	0	0
21/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	620.0000	580.0000	(6.452)	0	0	0
21/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
21/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	171.0000	156.0000	(8.772)	0	0	0
21/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,861.0000	1,832.0000	(1.558)	0	0	0
21/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,419.0000	9,445.0000	0.276	0	0	0
21/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,258.0000	1,216.0000	(3.339)	0	0	0
21/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,618.0000	9,644.0000	0.270	0	0	0
21/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	548.0000	510.0000	(6.934)	0	0	0
21/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
21/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,359.0000	3,330.0000	(0.863)	0	0	0
21/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,896.0000	2,906.0000	0.345	0	0	0
21/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,508.0000	1,472.0000	(2.387)	0	0	0
21/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	634.0000	620.0000	(2.208)	0	0	0
21/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	181.0000	161.0000	(11.050)	0	0	0
21/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,921.0000	8,947.0000	0.291	0	0	0
21/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	341.0000	312.0000	(8.504)	0	0	0
21/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
21/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	314.0000	286.0000	(8.917)	0	0	0
21/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	761.0000	750.0000	(1.445)	0	0	0
21/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,141.0000	2,112.0000	(1.355)	0	0	0
21/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	78.0000	66.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,519.0000	1,519.0000	-	0	0	0
21/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
21/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,477.0000	1,477.0000	-	0	0	0
21/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,275.0000	4,292.0000	0.398	0	0	0
21/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
21/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	305.0000	278.0000	(8.852)	0	0	0
21/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,480.0000	2,450.0000	(1.210)	0	0	0
21/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,420.0000	4,438.0000	0.407	0	0	0
21/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,130.0000	7,155.0000	0.351	0	0	0
21/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,394.0000	2,402.0000	0.334	0	0	0
21/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,842.0000	3,857.0000	0.390	0	0	0
21/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	289.0000	263.0000	(8.997)	0	0	0
21/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,431.0000	2,402.0000	(1.193)	0	0	0
21/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,528.0000	7,554.0000	0.345	0	0	0
21/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,459.0000	3,473.0000	0.405	0	0	0
21/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
21/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,035.0000	3,047.0000	0.395	0	0	0
21/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,993.0000	1,998.0000	0.251	0	0	0
21/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,355.0000	1,352.0000	(0.221)	0	0	0
21/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
21/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,821.0000	2,792.0000	(1.028)	0	0	0
21/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	663.0000	621.0000	(6.335)	0	0	0
21/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,383.0000	2,353.0000	(1.259)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/03/15	14.30	Call	Currency Future	229.0000	208.0000	(9.170)	0	0	0
21/09/2009	£ / R 2010/03/15	13.95	Call	Currency Future	274.0000	249.0000	(9.124)	0	0	0
21/09/2009	£ / R 2010/03/15	12.15	Call	Currency Future	809.0000	766.0000	(5.315)	0	0	0
21/09/2009	£ / R 2010/03/15	22.05	Put	Currency Future	9,518.0000	9,545.0000	0.284	0	0	0
21/09/2009	£ / R 2010/03/15	17.55	Put	Currency Future	5,053.0000	5,074.0000	0.416	0	0	0
21/09/2009	£ / R 2010/03/15	17.45	Put	Currency Future	4,955.0000	4,976.0000	0.424	0	0	0
21/09/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,477.0000	1,477.0000	-	0	0	0
21/09/2009	£ / R 2010/03/15	10.20	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
21/09/2009	£ / R 2010/03/15	12.30	Put	Currency Future	496.0000	481.0000	(3.024)	0	0	0
21/09/2009	£ / R 2010/03/15	16.15	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
21/09/2009	£ / R 2010/03/15	11.90	Call	Currency Future	950.0000	908.0000	(4.421)	0	0	0
21/09/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,622.0000	8,648.0000	0.302	0	0	0
21/09/2009	£ / R 2010/03/15	17.75	Put	Currency Future	5,249.0000	5,271.0000	0.419	0	0	0
21/09/2009	£ / R 2010/03/15	21.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R 2010/03/15	19.45	Put	Currency Future	6,931.0000	6,956.0000	0.361	0	0	0
21/09/2009	£ / R 2010/03/15	13.30	Put	Currency Future	1,157.0000	1,152.0000	(0.432)	0	0	0
21/09/2009	£ / R 2010/03/15	17.20	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
21/09/2009	£ / R 2010/03/15	10.30	Call	Currency Future	2,286.0000	2,257.0000	(1.269)	0	0	0
21/09/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,688.0000	1,690.0000	0.118	0	0	0
21/09/2009	£ / R 2010/03/15	20.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/09/2009	£ / R 2010/03/15	18.05	Put	Currency Future	5,544.0000	5,567.0000	0.415	0	0	0
21/09/2009	£ / R 2010/03/15	10.90	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
21/09/2009	£ / R 2010/03/15	14.55	Put	Currency Future	2,216.0000	2,223.0000	0.316	0	0	0
21/09/2009	£ / R 2010/03/15	21.85	Put	Currency Future	9,319.0000	9,345.0000	0.279	0	0	0
21/09/2009	£ / R 2010/03/15	15.45	Call	Currency Future	122.0000	106.0000	(13.115)	0	0	0
21/09/2009	£ / R 2010/03/15	13.30	Call	Currency Future	394.0000	362.0000	(8.122)	0	0	0
21/09/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,803.0000	2,813.0000	0.357	0	0	0
21/09/2009	£ / R 2010/03/15	10.30	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
21/09/2009	£ / R 2010/03/15	12.15	Put	Currency Future	422.0000	407.0000	(3.555)	0	0	0
21/09/2009	£ / R 2010/03/15	18.05	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
21/09/2009	£ / R 2010/03/15	10.90	Call	Currency Future	1,727.0000	1,695.0000	(1.853)	0	0	0
21/09/2009	£ / R 2010/03/15	17.15	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
21/09/2009	£ / R 2010/03/15	14.55	Call	Currency Future	203.0000	182.0000	(10.345)	0	0	0
21/09/2009	£ / R 2010/03/15	13.15	Call	Currency Future	430.0000	396.0000	(7.907)	0	0	0
21/09/2009	£ / R 2010/03/15	19.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R 2010/03/15	9.45	Put	Currency Future	28.0000	26.0000	(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
21/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	140.0000	123.0000	(12.143)	0	0	0
21/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,381.0000	1,343.0000	(2.752)	0	0	0
21/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,642.0000	5,666.0000	0.425	0	0	0
21/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,602.0000	3,616.0000	0.389	0	0	0
21/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	96.0000	82.0000	(14.583)	0	0	0
21/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,633.0000	6,657.0000	0.362	0	0	0
21/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
21/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	406.0000	373.0000	(8.128)	0	0	0
21/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,379.0000	7,404.0000	0.339	0	0	0
21/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	446.0000	431.0000	(3.363)	0	0	0
21/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	145.0000	133.0000	(8.276)	0	0	0
21/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,698.0000	3,712.0000	0.379	0	0	0
21/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
21/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	313.0000	298.0000	(4.792)	0	0	0
21/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	115.0000	100.0000	(13.043)	0	0	0
21/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,950.0000	3,921.0000	(0.734)	0	0	0
21/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	783.0000	740.0000	(5.492)	0	0	0
21/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	733.0000	690.0000	(5.866)	0	0	0
21/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	166.0000	147.0000	(11.446)	0	0	0
21/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,129.0000	3,141.0000	0.384	0	0	0
21/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,329.0000	7,354.0000	0.341	0	0	0
21/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,115.0000	3,085.0000	(0.963)	0	0	0
21/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,809.0000	4,829.0000	0.416	0	0	0
21/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,196.0000	1,191.0000	(0.418)	0	0	0
21/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	372.0000	341.0000	(8.333)	0	0	0
21/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	144.0000	127.0000	(11.806)	0	0	0
21/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,529.0000	2,538.0000	0.356	0	0	0
21/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
21/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,087.0000	6,111.0000	0.394	0	0	0
21/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	314.0000	286.0000	(8.917)	0	0	0
21/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,465.0000	1,429.0000	(2.457)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/03/15	16.50	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	0
21/09/2009	£ / R 2010/03/15	16.55	Put	Currency Future	4,083.0000	4,099.0000	0.392	0	0	0
21/09/2009	£ / R 2010/03/15	13.15	Put	Currency Future	1,044.0000	1,037.0000	(0.670)	0	0	0
21/09/2009	£ / R 2010/03/15	11.20	Put	Currency Future	129.0000	119.0000	(7.752)	0	0	0
21/09/2009	£ / R 2010/03/15	14.70	Call	Currency Future	186.0000	166.0000	(10.753)	0	0	11,630
21/09/2009	£ / R 2010/03/15	10.05	Call	Currency Future	2,528.0000	2,499.0000	(1.147)	0	0	0
21/09/2009	£ / R 2010/03/15	16.55	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
21/09/2009	£ / R 2010/03/15	13.35	Call	Currency Future	383.0000	351.0000	(8.355)	0	0	0
21/09/2009	£ / R 2010/03/15	13.40	Put	Currency Future	1,235.0000	1,231.0000	(0.324)	0	0	0
21/09/2009	£ / R 2010/03/15	12.05	Call	Currency Future	863.0000	821.0000	(4.867)	0	0	0
21/09/2009	£ / R 2010/03/15	16.50	Put	Currency Future	4,034.0000	4,050.0000	0.397	0	0	0
21/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	£ / R 2010/03/15	15.75	Call	Currency Future	104.0000	90.0000	(13.462)	0	0	0
21/09/2009	£ / R 2010/03/15	13.80	Call	Currency Future	297.0000	271.0000	(8.754)	0	0	0
21/09/2009	£ / R 2010/03/15	12.05	Put	Currency Future	376.0000	361.0000	(3.989)	0	0	0
21/09/2009	£ / R 2010/03/15	15.50	Put	Currency Future	3,082.0000	3,094.0000	0.389	0	0	0
21/09/2009	£ / R 2010/03/15	19.15	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
21/09/2009	£ / R 2010/03/15	15.75	Put	Currency Future	3,317.0000	3,330.0000	0.392	0	0	0
21/09/2009	£ / R 2010/03/15	13.25	Put	Currency Future	1,119.0000	1,113.0000	(0.536)	0	0	0
21/09/2009	£ / R 2010/03/15	12.45	Put	Currency Future	577.0000	561.0000	(2.773)	0	0	0
21/09/2009	£ / R 2010/03/15	12.35	Call	Currency Future	709.0000	666.0000	(6.065)	0	0	0
21/09/2009	£ / R 2010/03/15	12.50	Call	Currency Future	641.0000	599.0000	(6.552)	0	0	0
21/09/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,561.0000	1,561.0000	-	0	0	0
21/09/2009	£ / R 2010/03/15	10.05	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
21/09/2009	£ / R 2010/03/15	17.50	Put	Currency Future	5,004.0000	5,025.0000	0.420	0	0	0
21/09/2009	£ / R 2010/03/15	17.15	Put	Currency Future	4,663.0000	4,682.0000	0.407	0	0	0
21/09/2009	£ / R 2010/03/15	21.90	Put	Currency Future	9,369.0000	9,395.0000	0.278	0	0	0
21/09/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,760.0000	4,780.0000	0.420	0	0	0
21/09/2009	£ / R 2010/03/15	12.50	Put	Currency Future	605.0000	590.0000	(2.479)	0	0	0
21/09/2009	£ / R 2010/03/15	17.50	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
21/09/2009	£ / R 2010/03/15	11.35	Put	Currency Future	153.0000	140.0000	(8.497)	0	0	0
21/09/2009	£ / R 2010/03/15	21.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	£ / R 2010/03/15	14.05	Put	Currency Future	1,774.0000	1,777.0000	0.169	0	0	0
21/09/2009	£ / R 2010/03/15	21.05	Put	Currency Future	8,523.0000	8,549.0000	0.305	0	0	0
21/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
21/09/2009	£ / R 2010/03/15	13.20	Call	Currency Future	418.0000	384.0000	(8.134)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,849.0000	2,860.0000	0.386	0	0	0
21/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,171.0000	2,179.0000	0.368	0	0	0
21/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	601.0000	561.0000	(6.656)	0	0	0
21/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	208.0000	188.0000	(9.615)	0	0	0
21/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
21/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,006.0000	999.0000	(0.696)	0	0	0
21/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,230.0000	7,255.0000	0.346	0	0	0
21/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,605.0000	3,576.0000	(0.804)	0	0	0
21/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,583.0000	6,608.0000	0.380	0	0	0
21/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,722.0000	8,748.0000	0.298	0	0	0
21/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,093.0000	2,064.0000	(1.386)	0	0	0
21/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,732.0000	6,757.0000	0.371	0	0	0
21/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
21/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	260.0000	236.0000	(9.231)	0	0	0
21/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,434.0000	6,459.0000	0.389	0	0	0
21/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
21/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,614.0000	4,633.0000	0.412	0	0	0
21/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	443.0000	409.0000	(7.675)	0	0	0
21/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	136.0000	119.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,218.0000	1,174.0000	(3.612)	0	0	0
21/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
21/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,989.0000	3,000.0000	0.368	0	0	0
21/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
21/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	665.0000	652.0000	(1.955)	0	0	0
21/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,753.0000	3,724.0000	(0.773)	0	0	0
21/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,045.0000	2,017.0000	(1.369)	0	0	0
21/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	181.0000	165.0000	(8.840)	0	0	0
21/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,711.0000	2,721.0000	0.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
21/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	757.0000	715.0000	(5.548)	0	0	0
21/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	171.0000	152.0000	(11.111)	0	0	0
21/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,861.0000	1,865.0000	0.215	0	0	0
21/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,654.0000	3,625.0000	(0.794)	0	0	0
21/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,458.0000	3,428.0000	(0.868)	0	0	0
21/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,906.0000	4,927.0000	0.428	0	0	0
21/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,310.0000	3,281.0000	(0.876)	0	0	0
21/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	980.0000	938.0000	(4.286)	0	0	0
21/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,017.0000	2,987.0000	(0.994)	0	0	0
21/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	247.0000	224.0000	(9.312)	0	0	0
21/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,178.0000	1,138.0000	(3.396)	0	0	0
21/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,484.0000	2,492.0000	0.322	0	0	0
21/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,436.0000	1,435.0000	(0.070)	0	0	0
21/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,384.0000	6,409.0000	0.392	0	0	0
21/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	85.0000	81.0000	(4.706)	0	0	0
21/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,285.0000	6,310.0000	0.398	0	0	0
21/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	98.0000	85.0000	(13.265)	0	0	0
21/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
21/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,347.0000	5,370.0000	0.430	0	0	0
21/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
21/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	108.0000	101.0000	(6.481)	0	0	0
21/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,446.0000	5,468.0000	0.404	0	0	0
21/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,595.0000	1,561.0000	(2.132)	0	0	0
21/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,424.0000	8,449.0000	0.297	0	0	0
21/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,372.0000	4,390.0000	0.412	0	0	0
21/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,412.0000	3,425.0000	0.381	0	0	0
21/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,374.0000	8,399.0000	0.299	0	0	0
21/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,771.0000	1,741.0000	(1.694)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/03/15	21.75	Put	Currency Future	9,220.0000	9,246.0000	0.282	0	0	0
21/09/2009	£ / R 2010/03/15	15.10	Call	Currency Future	148.0000	130.0000	(12.162)	0	0	0
21/09/2009	£ / R 2010/03/15	20.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	£ / R 2010/03/15	11.85	Put	Currency Future	293.0000	279.0000	(4.778)	0	0	0
21/09/2009	£ / R 2010/03/15	9.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/09/2009	£ / R 2010/03/15	19.40	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R 2010/03/15	9.85	Call	Currency Future	2,724.0000	2,694.0000	(1.101)	0	0	0
21/09/2009	£ / R 2010/03/15	19.40	Put	Currency Future	6,881.0000	6,906.0000	0.363	0	0	0
21/09/2009	£ / R 2010/03/15	21.10	Put	Currency Future	8,573.0000	8,598.0000	0.292	0	0	0
21/09/2009	£ / R 2010/03/15	14.95	Call	Currency Future	161.0000	143.0000	(11.180)	0	0	0
21/09/2009	£ / R 2010/03/15	13.50	Call	Currency Future	351.0000	321.0000	(8.547)	0	0	0
21/09/2009	£ / R 2010/03/15	15.15	Put	Currency Future	2,757.0000	2,767.0000	0.363	0	0	0
21/09/2009	£ / R 2010/03/15	20.80	Put	Currency Future	8,275.0000	8,300.0000	0.302	0	0	0
21/09/2009	£ / R 2010/03/15	9.85	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
21/09/2009	£ / R 2010/03/15	10.55	Put	Currency Future	58.0000	58.0000	-	0	0	0
21/09/2009	£ / R 2010/03/15	13.50	Put	Currency Future	1,314.0000	1,312.0000	(0.152)	0	0	0
21/09/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,871.0000	8,897.0000	0.293	0	0	0
21/09/2009	£ / R 2010/03/15	11.95	Call	Currency Future	920.0000	878.0000	(4.565)	0	0	0
21/09/2009	£ / R 2010/03/15	9.15	Call	Currency Future	3,409.0000	3,379.0000	(0.880)	0	0	0
21/09/2009	£ / R 2010/03/15	21.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/09/2009	£ / R 2010/03/15	9.60	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/09/2009	£ / R 2010/03/15	10.95	Put	Currency Future	96.0000	90.0000	(6.250)	0	0	0
21/09/2009	£ / R 2010/03/15	12.95	Call	Currency Future	485.0000	449.0000	(7.423)	0	0	0
21/09/2009	£ / R 2010/03/15	12.40	Put	Currency Future	549.0000	534.0000	(2.732)	0	0	0
21/09/2009	£ / R 2010/03/15	9.60	Call	Currency Future	2,968.0000	2,938.0000	(1.011)	0	0	0
21/09/2009	£ / R 2010/03/15	14.95	Put	Currency Future	2,574.0000	2,583.0000	0.350	0	0	0
21/09/2009	£ / R 2010/03/15	12.95	Put	Currency Future	898.0000	889.0000	(1.002)	0	0	0
21/09/2009	£ / R 2010/03/15	15.40	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
21/09/2009	£ / R 2010/03/15	10.60	Call	Currency Future	1,998.0000	1,971.0000	(1.351)	0	0	0
21/09/2009	£ / R 2010/03/15	12.85	Call	Currency Future	515.0000	478.0000	(7.184)	0	0	0
21/09/2009	£ / R 2010/03/15	15.95	Put	Currency Future	3,507.0000	3,521.0000	0.399	0	0	0
21/09/2009	£ / R 2010/03/15	13.65	Call	Currency Future	323.0000	295.0000	(8.669)	0	0	0
21/09/2009	£ / R 2010/03/15	8.85	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/09/2009	£ / R 2010/03/15	19.50	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/09/2009	£ / R 2010/03/15	11.40	Put	Currency Future	162.0000	148.0000	(8.642)	0	0	0
21/09/2009	£ / R 2010/03/15	15.95	Call	Currency Future	93.0000	80.0000	(13.978)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/03/15	21.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	£ / R 2010/03/15	21.65	Put	Currency Future	9,120.0000	9,146.0000	0.285	0	0	0
21/09/2009	£ / R 2010/03/15	9.50	Call	Currency Future	3,066.0000	3,037.0000	(0.946)	0	0	0
21/09/2009	£ / R 2010/03/15	16.95	Put	Currency Future	4,469.0000	4,487.0000	0.403	0	0	0
21/09/2009	£ / R 2010/03/15	21.50	Put	Currency Future	8,971.0000	8,996.0000	0.279	0	0	0
21/09/2009	£ / R 2010/03/15	12.40	Call	Currency Future	686.0000	643.0000	(6.268)	0	0	0
21/09/2009	£ / R 2010/03/15	12.85	Put	Currency Future	829.0000	818.0000	(1.327)	0	0	0
21/09/2009	£ / R 2010/03/15	16.95	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
21/09/2009	£ / R 2010/03/15	8.85	Call	Currency Future	3,704.0000	3,675.0000	(0.783)	0	0	0
21/09/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,981.0000	7,006.0000	0.358	0	0	0
21/09/2009	£ / R 2010/03/15	9.40	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/09/2009	£ / R 2010/03/15	10.95	Call	Currency Future	1,682.0000	1,650.0000	(1.902)	0	0	0
21/09/2009	£ / R 2010/03/15	20.85	Put	Currency Future	8,324.0000	8,350.0000	0.312	0	0	0
21/09/2009	£ / R 2010/03/15	9.40	Call	Currency Future	3,164.0000	3,134.0000	(0.948)	0	0	0
21/09/2009	£ / R 2010/03/15	13.05	Call	Currency Future	457.0000	422.0000	(7.659)	0	0	0
21/09/2009	£ / R 2010/03/15	11.95	Put	Currency Future	333.0000	318.0000	(4.505)	0	0	0
21/09/2009	£ / R 2010/03/15	13.20	Put	Currency Future	1,081.0000	1,075.0000	(0.555)	0	0	0
21/09/2009	£ / R 2010/03/15	18.85	Put	Currency Future	6,335.0000	6,359.0000	0.379	0	0	0
21/09/2009	£ / R 2010/03/15	10.40	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
21/09/2009	£ / R 2010/03/15	13.05	Put	Currency Future	970.0000	962.0000	(0.825)	0	0	0
21/09/2009	£ / R 2010/03/15	9.95	Call	Currency Future	2,626.0000	2,596.0000	(1.142)	0	0	0
21/09/2009	£ / R 2010/03/15	18.85	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
21/09/2009	£ / R 2010/03/15	11.40	Call	Currency Future	1,299.0000	1,258.0000	(3.156)	0	0	0
21/09/2009	£ / R 2010/03/15	14.70	Put	Currency Future	2,349.0000	2,357.0000	0.341	0	0	0
21/09/2009	£ / R 2010/03/15	20.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	£ / R 2010/03/15	10.40	Call	Currency Future	2,189.0000	2,160.0000	(1.325)	0	0	0
21/09/2009	£ / R 2010/03/15	12.80	Call	Currency Future	531.0000	494.0000	(6.968)	0	0	0
21/09/2009	£ / R 2010/03/15	9.95	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
21/09/2009	£ / R 2010/03/15	12.25	Put	Currency Future	471.0000	455.0000	(3.397)	0	0	0
21/09/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,817.0000	1,821.0000	0.220	0	0	0
21/09/2009	£ / R 2010/03/15	10.25	Call	Currency Future	2,334.0000	2,305.0000	(1.243)	0	0	0
21/09/2009	£ / R 2010/03/15	9.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/09/2009	£ / R 2010/03/15	14.10	Call	Currency Future	254.0000	230.0000	(9.449)	0	0	0
21/09/2009	£ / R 2010/03/15	11.25	Call	Currency Future	1,423.0000	1,385.0000	(2.670)	0	0	0
21/09/2009	£ / R 2010/03/15	10.25	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
21/09/2009	£ / R 2010/03/15	11.25	Put	Currency Future	136.0000	126.0000	(7.353)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/03/15	12.80	Put	Currency Future	795.0000	784.0000	(1.384)	0	0	0
21/09/2009	£ / R 2010/03/15	12.90	Call	Currency Future	500.0000	463.0000	(7.400)	0	0	11,630
21/09/2009	£ / R 2010/03/15	12.90	Put	Currency Future	863.0000	854.0000	(1.043)	0	0	0
21/09/2009	£ / R 2010/03/15	21.35	Put	Currency Future	8,821.0000	8,847.0000	0.295	0	0	0
21/09/2009	£ / R 2010/03/15	11.60	Call	Currency Future	1,143.0000	1,103.0000	(3.500)	0	0	0
21/09/2009	£ / R 2010/03/15	10.60	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
21/09/2009	£ / R 2010/03/15	21.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R 2010/03/15	19.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/09/2009	£ / R 2010/03/15	15.35	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
21/09/2009	£ / R 2010/03/15	19.35	Put	Currency Future	6,832.0000	6,856.0000	0.351	0	0	0
21/09/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,942.0000	2,953.0000	0.374	0	0	0
21/09/2009	£ / R 2010/03/15	17.35	Put	Currency Future	4,858.0000	4,878.0000	0.412	0	0	0
21/09/2009	£ / R 2010/03/15	17.35	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
21/09/2009	£ / R 2010/03/15	12.35	Put	Currency Future	522.0000	507.0000	(2.874)	0	0	0
21/09/2009	£ / R 2010/03/15	16.70	Call	Currency Future	64.0000	53.0000	(17.188)	0	0	0
21/09/2009	£ / R 2010/03/15	16.70	Put	Currency Future	4,227.0000	4,244.0000	0.402	0	0	0
21/09/2009	£ / R 2010/03/15	17.70	Put	Currency Future	5,200.0000	5,222.0000	0.423	0	0	0
21/09/2009	£ / R 2010/03/15	17.70	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
21/09/2009	£ / R 2010/03/15	11.60	Put	Currency Future	207.0000	194.0000	(6.280)	0	0	0
21/09/2009	£ / R 2010/03/15	9.80	Call	Currency Future	2,772.0000	2,743.0000	(1.046)	0	0	0
21/09/2009	£ / R 2010/03/15	16.80	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
21/09/2009	£ / R 2010/03/15	15.80	Put	Currency Future	3,364.0000	3,378.0000	0.416	0	0	0
21/09/2009	£ / R 2010/03/15	16.80	Put	Currency Future	4,323.0000	4,341.0000	0.416	0	0	0
21/09/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,298.0000	5,320.0000	0.415	0	0	0
21/09/2009	£ / R 2010/03/15	17.80	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/09/2009	£ / R 2010/03/15	15.80	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
21/09/2009	£ / R 2010/03/15	14.80	Put	Currency Future	2,439.0000	2,447.0000	0.328	0	0	0
21/09/2009	£ / R 2010/03/15	14.80	Call	Currency Future	176.0000	156.0000	(11.364)	0	0	0
21/09/2009	£ / R 2010/03/15	9.80	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
21/09/2009	£ / R 2010/03/15	10.80	Call	Currency Future	1,816.0000	1,786.0000	(1.652)	0	0	0
21/09/2009	£ / R 2010/03/15	10.80	Put	Currency Future	79.0000	76.0000	(3.797)	0	0	0
21/09/2009	£ / R 2010/03/15	11.80	Call	Currency Future	1,011.0000	970.0000	(4.055)	0	0	0
21/09/2009	£ / R 2010/03/15	11.80	Put	Currency Future	274.0000	260.0000	(5.109)	0	0	0
21/09/2009	£ / R 2010/03/15	15.70	Put	Currency Future	3,270.0000	3,283.0000	0.398	0	0	0
21/09/2009	£ / R 2010/03/15	15.70	Call	Currency Future	107.0000	92.0000	(14.019)	0	0	0
21/09/2009	£ / R 2010/03/15	12.70	Put	Currency Future	728.0000	717.0000	(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
21/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	565.0000	526.0000	(6.903)	0	0	0
21/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,102.0000	5,123.0000	0.412	0	0	0
21/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,131.0000	4,147.0000	0.387	0	0	0
21/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,176.0000	3,188.0000	0.378	0	0	0
21/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	197.0000	177.0000	(10.152)	0	0	0
21/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,261.0000	2,267.0000	0.265	0	0	0
21/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	112.0000	98.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	67.0000	57.0000	(14.925)	0	0	0
21/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
21/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,907.0000	1,878.0000	(1.521)	0	0	0
21/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,076.0000	1,035.0000	(3.810)	0	0	0
21/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	239.0000	225.0000	(5.858)	0	0	0
21/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
21/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,870.0000	2,840.0000	(1.045)	0	0	0
21/09/2009	£ / R	2010/06/14			Currency Future	12.7394	12.7136	(0.203)	0.0000	0.0000	500
21/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,942.0000	5,947.0000	0.084	0	0	0
21/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,696.0000	1,664.0000	(1.887)	0	0	0
21/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	220.0000	186.0000	(15.455)	0	0	0
21/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	466.0000	409.0000	(12.232)	0	0	0
21/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,532.0000	8,554.0000	0.258	0	0	0
21/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	99.0000	77.0000	(22.222)	0	0	0
21/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	174.0000	146.0000	(16.092)	0	0	0
21/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,498.0000	7,516.0000	0.240	0	0	0
21/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,551.0000	4,551.0000	-	0	0	0
21/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	313.0000	270.0000	(13.738)	0	0	0
21/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	81.0000	61.0000	(24.691)	0	0	0
21/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,474.0000	9,496.0000	0.232	0	0	0
21/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	80.0000	60.0000	(25.000)	0	0	0
21/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	438.0000	384.0000	(12.329)	0	0	0
21/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,624.0000	2,606.0000	(0.686)	0	0	0
21/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,035.0000	4,033.0000	(0.050)	0	0	0
21/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	188.0000	154.0000	(18.085)	0	0	0
21/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	485.0000	427.0000	(11.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,862.0000	6,876.0000	0.204	0	0	0
21/09/2009	£ / R 2010/06/14	17.15	Call	Currency Future	141.0000	115.0000	(18.440)	0	0	0
21/09/2009	£ / R 2010/06/14	16.05	Call	Currency Future	212.0000	179.0000	(15.566)	0	0	0
21/09/2009	£ / R 2010/06/14	19.45	Call	Currency Future	54.0000	41.0000	(24.074)	0	0	0
21/09/2009	£ / R 2010/06/14	12.20	Call	Currency Future	1,072.0000	999.0000	(6.810)	0	0	0
21/09/2009	£ / R 2010/06/14	21.75	Put	Currency Future	9,027.0000	9,049.0000	0.244	0	0	0
21/09/2009	£ / R 2010/06/14	21.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/09/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,991.0000	5,996.0000	0.083	0	0	0
21/09/2009	£ / R 2010/06/14	12.55	Put	Currency Future	717.0000	668.0000	(6.834)	0	0	0
21/09/2009	£ / R 2010/06/14	15.60	Call	Currency Future	251.0000	214.0000	(14.741)	0	0	0
21/09/2009	£ / R 2010/06/14	11.45	Put	Currency Future	249.0000	209.0000	(16.064)	0	0	0
21/09/2009	£ / R 2010/06/14	20.70	Put	Currency Future	7,990.0000	8,010.0000	0.250	0	0	0
21/09/2009	£ / R 2010/06/14	12.20	Put	Currency Future	532.0000	485.0000	(8.835)	0	0	0
21/09/2009	£ / R 2010/06/14	21.55	Put	Currency Future	8,829.0000	8,851.0000	0.249	0	0	0
21/09/2009	£ / R 2010/06/14	15.65	Put	Currency Future	3,157.0000	3,146.0000	(0.348)	0	0	0
21/09/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,899.0000	1,871.0000	(1.474)	0	0	0
21/09/2009	£ / R 2010/06/14	17.05	Call	Currency Future	146.0000	120.0000	(17.808)	0	0	0
21/09/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,124.0000	1,052.0000	(6.406)	0	0	0
21/09/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,336.0000	3,305.0000	(0.929)	0	0	0
21/09/2009	£ / R 2010/06/14	13.20	Call	Currency Future	671.0000	602.0000	(10.283)	0	0	0
21/09/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,348.0000	1,309.0000	(2.893)	0	0	0
21/09/2009	£ / R 2010/06/14	12.65	Put	Currency Future	775.0000	726.0000	(6.323)	0	0	0
21/09/2009	£ / R 2010/06/14	22.10	Put	Currency Future	9,374.0000	9,397.0000	0.245	0	0	0
21/09/2009	£ / R 2010/06/14	17.05	Put	Currency Future	4,457.0000	4,457.0000	-	0	0	0
21/09/2009	£ / R 2010/06/14	8.75	Call	Currency Future	4,021.0000	3,991.0000	(0.746)	0	0	0
21/09/2009	£ / R 2010/06/14	20.70	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
21/09/2009	£ / R 2010/06/14	13.20	Put	Currency Future	1,131.0000	1,088.0000	(3.802)	0	0	0
21/09/2009	£ / R 2010/06/14	19.55	Call	Currency Future	52.0000	39.0000	(25.000)	0	0	0
21/09/2009	£ / R 2010/06/14	11.15	Call	Currency Future	1,767.0000	1,707.0000	(3.396)	0	0	0
21/09/2009	£ / R 2010/06/14	19.35	Call	Currency Future	57.0000	43.0000	(24.561)	0	0	0
21/09/2009	£ / R 2010/06/14	16.05	Put	Currency Future	3,522.0000	3,516.0000	(0.170)	0	0	0
21/09/2009	£ / R 2010/06/14	11.10	Call	Currency Future	1,807.0000	1,748.0000	(3.265)	0	0	0
21/09/2009	£ / R 2010/06/14	10.45	Call	Currency Future	2,377.0000	2,331.0000	(1.935)	0	0	0
21/09/2009	£ / R 2010/06/14	16.70	Call	Currency Future	168.0000	141.0000	(16.071)	0	0	0
21/09/2009	£ / R 2010/06/14	20.20	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
21/09/2009	£ / R 2010/06/14	21.75	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	587.0000	523.0000	(10.903)	0	0	0
21/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,693.0000	4,694.0000	0.021	0	0	0
21/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	178.0000	144.0000	(19.101)	0	0	0
21/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	46.0000	35.0000	(23.913)	0	0	0
21/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
21/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	906.0000	832.0000	(8.168)	0	0	0
21/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	167.0000	135.0000	(19.162)	0	0	0
21/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
21/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	79.0000	58.0000	(26.582)	0	0	0
21/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,057.0000	7,072.0000	0.213	0	0	0
21/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	864.0000	789.0000	(8.681)	0	0	0
21/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,106.0000	7,121.0000	0.211	0	0	0
21/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,571.0000	6,582.0000	0.167	0	0	0
21/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,465.0000	1,398.0000	(4.573)	0	0	0
21/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,112.0000	3,101.0000	(0.353)	0	0	0
21/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
21/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,068.0000	4,040.0000	(0.688)	0	0	0
21/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,302.0000	7,318.0000	0.219	0	0	0
21/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
21/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	517.0000	456.0000	(11.799)	0	0	0
21/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	190.0000	160.0000	(15.789)	0	0	0
21/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	246.0000	210.0000	(14.634)	0	0	0
21/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,077.0000	9,099.0000	0.242	0	0	0
21/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
21/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	485.0000	438.0000	(9.691)	0	0	0
21/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,088.0000	6,093.0000	0.082	0	0	0
21/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,801.0000	3,796.0000	(0.132)	0	0	0
21/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
21/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
21/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	130.0000	105.0000	(19.231)	0	0	0
21/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
21/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,776.0000	1,746.0000	(1.689)	0	0	0
21/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	276.0000	235.0000	(14.855)	0	0	0
21/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	84.0000	63.0000	(25.000)	0	0	0
21/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,039.0000	8,059.0000	0.249	0	0	0
21/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,039.0000	6,045.0000	0.099	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,888.0000	2,874.0000	(0.485)	0	0	0
21/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	65.0000	48.0000	(26.154)	0	0	0
21/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,170.0000	5,172.0000	0.039	0	0	0
21/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,238.0000	3,208.0000	(0.926)	0	0	0
21/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,888.0000	1,831.0000	(3.019)	0	0	0
21/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,538.0000	1,473.0000	(4.226)	0	0	0
21/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,519.0000	2,476.0000	(1.707)	0	0	0
21/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,577.0000	1,543.0000	(2.156)	0	0	0
21/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	277.0000	237.0000	(14.440)	0	0	0
21/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,709.0000	2,671.0000	(1.403)	0	0	0
21/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,858.0000	1,829.0000	(1.561)	0	0	0
21/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,283.0000	2,234.0000	(2.146)	0	0	0
21/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	148.0000	118.0000	(20.270)	0	0	0
21/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
21/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,322.0000	2,301.0000	(0.904)	0	0	0
21/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	79.0000	63.0000	(20.253)	0	0	0
21/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	897.0000	850.0000	(5.240)	0	0	0
21/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
21/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	447.0000	392.0000	(12.304)	0	0	0
21/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	94.0000	71.0000	(24.468)	0	0	0
21/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,179.0000	1,108.0000	(6.022)	0	0	0
21/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	361.0000	315.0000	(12.742)	0	0	0
21/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,650.0000	1,588.0000	(3.758)	0	0	0
21/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	786.0000	714.0000	(9.160)	0	0	0
21/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,164.0000	4,136.0000	(0.672)	0	0	0
21/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
21/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	439.0000	394.0000	(10.251)	0	0	0
21/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,129.0000	4,128.0000	(0.024)	0	0	0
21/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	69.0000	57.0000	(17.391)	0	0	0
21/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	109.0000	86.0000	(21.101)	0	0	0
21/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,845.0000	5,850.0000	0.086	0	0	0
21/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,741.0000	4,741.0000	-	0	0	0
21/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,449.0000	7,466.0000	0.228	0	0	0
21/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	233.0000	198.0000	(15.021)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,804.0000	2,769.0000	(1.248)	0	0	0
21/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,430.0000	1,362.0000	(4.755)	0	0	0
21/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,531.0000	3,500.0000	(0.878)	0	0	0
21/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,755.0000	2,739.0000	(0.581)	0	0	0
21/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,088.0000	8,109.0000	0.260	0	0	0
21/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,681.0000	8,702.0000	0.242	0	0	0
21/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	608.0000	560.0000	(7.895)	0	0	0
21/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	208.0000	176.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	528.0000	467.0000	(11.553)	0	0	0
21/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,996.0000	2,964.0000	(1.068)	0	0	0
21/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,631.0000	8,653.0000	0.255	0	0	0
21/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	228.0000	194.0000	(14.912)	0	0	0
21/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	65.0000	55.0000	(15.385)	0	0	0
21/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	998.0000	924.0000	(7.415)	0	0	0
21/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,979.0000	4,980.0000	0.020	0	0	0
21/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	475.0000	418.0000	(12.000)	0	0	0
21/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
21/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
21/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,339.0000	3,330.0000	(0.270)	0	0	0
21/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	804.0000	755.0000	(6.095)	0	0	0
21/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	88.0000	67.0000	(23.864)	0	0	0
21/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	89.0000	68.0000	(23.596)	0	0	0
21/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	118.0000	94.0000	(20.339)	0	0	0
21/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,736.0000	1,705.0000	(1.786)	0	0	0
21/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,054.0000	2,002.0000	(2.532)	0	0	0
21/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,668.0000	6,679.0000	0.165	0	0	0
21/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	107.0000	84.0000	(21.495)	0	0	0
21/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,400.0000	7,417.0000	0.230	0	0	0
21/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	294.0000	253.0000	(13.946)	0	0	0
21/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	539.0000	477.0000	(11.503)	0	0	0
21/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,716.0000	6,728.0000	0.179	0	0	0
21/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,700.0000	5,704.0000	0.070	0	0	0
21/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,569.0000	3,562.0000	(0.196)	0	0	0
21/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	115.0000	88.0000	(23.478)	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
21/09/2009	£ / R 2010/06/14	17.85	Put	Currency Future	5,218.0000	5,220.0000	0.038	0	0	0
21/09/2009	£ / R 2010/06/14	10.25	Put	Currency Future	77.0000	61.0000	(20.779)	0	0	0
21/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	104.0000	76.0000	(26.923)	0	0	0
21/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,499.0000	1,464.0000	(2.335)	0	0	0
21/09/2009	£ / R 2010/06/14	11.60	Put	Currency Future	290.0000	248.0000	(14.483)	0	0	0
21/09/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,293.0000	3,284.0000	(0.273)	0	0	0
21/09/2009	£ / R 2010/06/14	19.25	Call	Currency Future	60.0000	45.0000	(25.000)	0	0	0
21/09/2009	£ / R 2010/06/14	21.85	Put	Currency Future	9,126.0000	9,149.0000	0.252	0	0	0
21/09/2009	£ / R 2010/06/14	18.10	Put	Currency Future	5,458.0000	5,462.0000	0.073	0	0	0
21/09/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,143.0000	2,090.0000	(2.473)	0	0	0
21/09/2009	£ / R 2010/06/14	19.45	Put	Currency Future	6,765.0000	6,778.0000	0.192	0	0	0
21/09/2009	£ / R 2010/06/14	13.90	Call	Currency Future	495.0000	437.0000	(11.717)	0	0	0
21/09/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,754.0000	3,749.0000	(0.133)	0	0	0
21/09/2009	£ / R 2010/06/14	11.80	Put	Currency Future	356.0000	314.0000	(11.798)	0	0	0
21/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,360.0000	1,291.0000	(5.074)	0	0	0
21/09/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,656.0000	1,623.0000	(1.993)	0	0	0
21/09/2009	£ / R 2010/06/14	19.40	Call	Currency Future	56.0000	42.0000	(25.000)	0	0	0
21/09/2009	£ / R 2010/06/14	16.30	Call	Currency Future	193.0000	163.0000	(15.544)	0	0	0
21/09/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,141.0000	3,110.0000	(0.987)	0	0	0
21/09/2009	£ / R 2010/06/14	11.80	Call	Currency Future	1,296.0000	1,227.0000	(5.324)	0	0	0
21/09/2009	£ / R 2010/06/14	21.85	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/09/2009	£ / R 2010/06/14	12.70	Call	Currency Future	844.0000	769.0000	(8.886)	0	0	0
21/09/2009	£ / R 2010/06/14	11.20	Call	Currency Future	1,728.0000	1,667.0000	(3.530)	0	0	0
21/09/2009	£ / R 2010/06/14	17.30	Call	Currency Future	133.0000	107.0000	(19.549)	0	0	0
21/09/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,602.0000	4,574.0000	(0.608)	0	0	0
21/09/2009	£ / R 2010/06/14	21.80	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/09/2009	£ / R 2010/06/14	22.35	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/09/2009	£ / R 2010/06/14	19.85	Call	Currency Future	45.0000	34.0000	(24.444)	0	0	0
21/09/2009	£ / R 2010/06/14	11.70	Put	Currency Future	321.0000	277.0000	(13.707)	0	0	0
21/09/2009	£ / R 2010/06/14	21.90	Put	Currency Future	9,176.0000	9,198.0000	0.240	0	0	0
21/09/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,696.0000	1,664.0000	(1.887)	0	0	0
21/09/2009	£ / R 2010/06/14	18.30	Put	Currency Future	5,651.0000	5,656.0000	0.088	0	0	0
21/09/2009	£ / R 2010/06/14	19.85	Put	Currency Future	7,155.0000	7,171.0000	0.224	0	0	0
21/09/2009	£ / R 2010/06/14	18.05	Put	Currency Future	5,410.0000	5,413.0000	0.055	0	0	0
21/09/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,613.0000	2,574.0000	(1.493)	0	0	0
21/09/2009	£ / R 2010/06/14	18.30	Call	Currency Future	91.0000	69.0000	(24.176)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R 2010/06/14	20.10	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
21/09/2009	£ / R 2010/06/14	8.80	Call	Currency Future	3,972.0000	3,941.0000	(0.780)	0	0	0
21/09/2009	£ / R 2010/06/14	22.05	Put	Currency Future	9,325.0000	9,347.0000	0.236	0	0	0
21/09/2009	£ / R 2010/06/14	8.80	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
21/09/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,843.0000	2,829.0000	(0.492)	0	0	0
21/09/2009	£ / R 2010/06/14	13.75	Put	Currency Future	1,538.0000	1,503.0000	(2.276)	0	0	0
21/09/2009	£ / R 2010/06/14	20.05	Put	Currency Future	7,351.0000	7,368.0000	0.231	0	0	0
21/09/2009	£ / R 2010/06/14	14.80	Call	Currency Future	347.0000	301.0000	(13.256)	0	0	0
21/09/2009	£ / R 2010/06/14	12.30	Put	Currency Future	582.0000	534.0000	(8.247)	0	0	0
21/09/2009	£ / R 2010/06/14	8.15	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	£ / R 2010/06/14	20.05	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
21/09/2009	£ / R 2010/06/14	20.80	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
21/09/2009	£ / R 2010/06/14	21.65	Put	Currency Future	8,928.0000	8,950.0000	0.246	0	0	0
21/09/2009	£ / R 2010/06/14	13.95	Call	Currency Future	485.0000	427.0000	(11.959)	0	0	0
21/09/2009	£ / R 2010/06/14	14.35	Put	Currency Future	2,024.0000	1,998.0000	(1.285)	0	0	0
21/09/2009	£ / R 2010/06/14	22.05	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/09/2009	£ / R 2010/06/14	13.35	Call	Currency Future	627.0000	561.0000	(10.526)	0	0	0
21/09/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,190.0000	2,138.0000	(2.374)	0	0	0
21/09/2009	£ / R 2010/06/14	15.30	Call	Currency Future	283.0000	242.0000	(14.488)	0	0	0
21/09/2009	£ / R 2010/06/14	21.95	Put	Currency Future	9,226.0000	9,248.0000	0.238	0	0	0
21/09/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,817.0000	1,787.0000	(1.651)	0	0	0
21/09/2009	£ / R 2010/06/14	22.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/09/2009	£ / R 2010/06/14	21.90	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/09/2009	£ / R 2010/06/14	20.00	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
21/09/2009	£ / R 2010/06/14	20.35	Put	Currency Future	7,645.0000	7,664.0000	0.249	0	0	0
21/09/2009	£ / R 2010/06/14	22.30	Put	Currency Future	9,573.0000	9,596.0000	0.240	0	0	0
21/09/2009	£ / R 2010/06/14	17.90	Call	Currency Future	105.0000	82.0000	(21.905)	0	0	0
21/09/2009	£ / R 2010/06/14	11.65	Call	Currency Future	1,395.0000	1,326.0000	(4.946)	0	0	0
21/09/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,022.0000	948.0000	(7.241)	0	0	0
21/09/2009	£ / R 2010/06/14	17.95	Call	Currency Future	103.0000	80.0000	(22.330)	0	0	0
21/09/2009	£ / R 2010/06/14	22.35	Put	Currency Future	9,623.0000	9,646.0000	0.239	0	0	0
21/09/2009	£ / R 2010/06/14	18.80	Put	Currency Future	6,136.0000	6,142.0000	0.098	0	0	0
21/09/2009	£ / R 2010/06/14	22.15	Put	Currency Future	9,424.0000	9,447.0000	0.244	0	0	0
21/09/2009	£ / R 2010/06/14	10.65	Put	Currency Future	100.0000	74.0000	(26.000)	0	0	0
21/09/2009	£ / R 2010/06/14	19.10	Put	Currency Future	6,425.0000	6,435.0000	0.156	0	0	0
21/09/2009	£ / R 2010/06/14	15.95	Put	Currency Future	3,430.0000	3,423.0000	(0.204)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,385.0000	1,347.0000	(2.744)	0	0	0
21/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,977.0000	2,964.0000	(0.437)	0	0	0
21/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,223.0000	4,221.0000	(0.047)	0	0	0
21/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	600.0000	535.0000	(10.833)	0	0	0
21/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0
21/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	844.0000	769.0000	(8.886)	0	0	0
21/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	75.0000	56.0000	(25.333)	0	0	0
21/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,238.0000	1,197.0000	(3.312)	0	0	0
21/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
21/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	305.0000	262.0000	(14.098)	0	0	0
21/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,204.0000	7,220.0000	0.222	0	0	0
21/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,730.0000	8,752.0000	0.252	0	0	0
21/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	804.0000	755.0000	(6.095)	0	0	0
21/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,891.0000	7,911.0000	0.253	0	0	0
21/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	220.0000	186.0000	(15.455)	0	0	0
21/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	456.0000	401.0000	(12.061)	0	0	0
21/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
21/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,266.0000	5,269.0000	0.057	0	0	0
21/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,408.0000	2,387.0000	(0.872)	0	0	0
21/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,275.0000	9,298.0000	0.248	0	0	0
21/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
21/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	751.0000	679.0000	(9.587)	0	0	0
21/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	734.0000	663.0000	(9.673)	0	0	0
21/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	162.0000	135.0000	(16.667)	0	0	0
21/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,311.0000	1,271.0000	(3.051)	0	0	0
21/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,960.0000	6,974.0000	0.201	0	0	0
21/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	962.0000	916.0000	(4.782)	0	0	0
21/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	413.0000	361.0000	(12.591)	0	0	0
21/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	204.0000	173.0000	(15.196)	0	0	0
21/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,748.0000	5,753.0000	0.087	0	0	0
21/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	575.0000	511.0000	(11.130)	0	0	0
21/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	96.0000	74.0000	(22.917)	0	0	0
21/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,287.0000	3,256.0000	(0.943)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	805.0000	731.0000	(9.193)	0	0	0
21/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,314.0000	5,317.0000	0.056	0	0	0
21/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	123.0000	95.0000	(22.764)	0	0	0
21/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,385.0000	3,376.0000	(0.266)	0	0	0
21/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	85.0000	66.0000	(22.353)	0	0	0
21/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,506.0000	5,510.0000	0.073	0	0	0
21/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,316.0000	4,315.0000	(0.023)	0	0	0
21/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,253.0000	7,269.0000	0.221	0	0	0
21/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,012.0000	1,959.0000	(2.634)	0	0	0
21/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,046.0000	973.0000	(6.979)	0	0	0
21/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	224.0000	190.0000	(15.179)	0	0	0
21/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,424.0000	2,379.0000	(1.856)	0	0	0
21/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,615.0000	3,609.0000	(0.166)	0	0	0
21/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	87.0000	66.0000	(24.138)	0	0	0
21/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,265.0000	1,196.0000	(5.455)	0	0	0
21/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	557.0000	509.0000	(8.618)	0	0	0
21/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,476.0000	3,469.0000	(0.201)	0	0	0
21/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	995.0000	949.0000	(4.623)	0	0	0
21/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	641.0000	574.0000	(10.452)	0	0	0
21/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	74.0000	60.0000	(18.919)	0	0	0
21/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
21/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,285.0000	8,306.0000	0.253	0	0	0
21/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
21/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,948.0000	2,915.0000	(1.119)	0	0	0
21/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,616.0000	1,583.0000	(2.042)	0	0	0
21/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
21/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	216.0000	183.0000	(15.278)	0	0	0
21/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	951.0000	876.0000	(7.886)	0	0	8,032
21/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,330.0000	2,283.0000	(2.017)	0	0	0
21/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
21/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,547.0000	7,565.0000	0.239	0	0	0
21/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,575.0000	1,510.0000	(4.127)	0	0	0
21/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	661.0000	613.0000	(7.262)	0	0	0
21/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	91.0000	69.0000	(24.176)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	834.0000	786.0000	(5.755)	0	0	0
21/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,329.0000	6,337.0000	0.126	0	0	0
21/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	0
21/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	506.0000	446.0000	(11.858)	0	0	0
21/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,667.0000	2,650.0000	(0.637)	0	0	0
21/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,580.0000	2,562.0000	(0.698)	0	0	0
21/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	702.0000	632.0000	(9.972)	0	0	0
21/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	261.0000	223.0000	(14.559)	0	0	0
21/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,430.0000	3,423.0000	(0.204)	0	0	0
21/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,940.0000	1,913.0000	(1.392)	0	0	0
21/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,433.0000	8,455.0000	0.261	0	0	0
21/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	199.0000	164.0000	(17.588)	0	0	0
21/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	320.0000	276.0000	(13.750)	0	0	0
21/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	123.0000	98.0000	(20.325)	0	0	12,446
21/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,022.0000	3,009.0000	(0.430)	0	0	0
21/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	824.0000	750.0000	(8.981)	0	0	0
21/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,775.0000	3,745.0000	(0.795)	0	0	0
21/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,207.0000	1,137.0000	(5.800)	0	0	0
21/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	376.0000	333.0000	(11.436)	0	0	0
21/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,629.0000	3,598.0000	(0.854)	0	0	0
21/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	98.0000	75.0000	(23.469)	0	0	0
21/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,066.0000	2,040.0000	(1.258)	0	0	0
21/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,097.0000	1,053.0000	(4.011)	0	0	0
21/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	180.0000	152.0000	(15.556)	0	0	0
21/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	865.0000	818.0000	(5.434)	0	0	0
21/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
21/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	418.0000	373.0000	(10.766)	0	0	0
21/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,474.0000	6,484.0000	0.154	0	0	0
21/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,523.0000	9,546.0000	0.242	0	0	0
21/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,929.0000	1,873.0000	(2.903)	0	0	0
21/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	430.0000	376.0000	(12.558)	0	0	0
21/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,689.0000	1,627.0000	(3.671)	0	0	0
21/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,852.0000	2,817.0000	(1.227)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	139.0000	110.0000	(20.863)	0	0	0
21/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	138.0000	112.0000	(18.841)	0	0	0
21/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
21/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,566.0000	2,525.0000	(1.598)	0	0	0
21/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	63.0000	54.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	104.0000	76.0000	(26.923)	0	0	0
21/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	300.0000	258.0000	(14.000)	0	0	0
21/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,384.0000	8,405.0000	0.250	0	0	0
21/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,894.0000	3,891.0000	(0.077)	0	0	0
21/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,143.0000	2,090.0000	(2.473)	0	0	0
21/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,656.0000	1,623.0000	(1.993)	0	0	0
21/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,711.0000	2,695.0000	(0.590)	0	0	0
21/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	50.0000	38.0000	(24.000)	0	0	0
21/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
21/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	418.0000	373.0000	(10.766)	0	0	0
21/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
21/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	495.0000	437.0000	(11.717)	0	0	0
21/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	63.0000	47.0000	(25.397)	0	0	0
21/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,879.0000	8,901.0000	0.248	0	0	0
21/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,504.0000	4,504.0000	-	0	0	0
21/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	751.0000	679.0000	(9.587)	0	0	0
21/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,360.0000	1,291.0000	(5.074)	0	0	0
21/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
21/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	307.0000	264.0000	(14.007)	0	0	0
21/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,596.0000	7,614.0000	0.237	0	0	0
21/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	962.0000	916.0000	(4.782)	0	0	0
21/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	321.0000	277.0000	(13.707)	0	0	0
21/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,236.0000	2,186.0000	(2.236)	0	0	0
21/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
21/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	266.0000	228.0000	(14.286)	0	0	0
21/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	294.0000	253.0000	(13.946)	0	0	0
21/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
21/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,677.0000	3,647.0000	(0.816)	0	0	0
21/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	125.0000	100.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,599.0000	4,599.0000	-	0	0	0
21/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,499.0000	1,464.0000	(2.335)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
21/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	97.0000	72.0000	(25.773)	0	0	0
21/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	144.0000	117.0000	(18.750)	0	0	0
21/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,836.0000	4,837.0000	0.021	0	0	0
21/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	200.0000	169.0000	(15.500)	0	0	0
21/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
21/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,911.0000	6,925.0000	0.203	0	0	0
21/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	86.0000	65.0000	(24.419)	0	0	0
21/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,755.0000	2,739.0000	(0.581)	0	0	0
21/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	539.0000	477.0000	(11.503)	0	0	0
21/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,796.0000	5,801.0000	0.086	0	0	0
21/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,093.0000	3,062.0000	(1.002)	0	0	0
21/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,377.0000	6,386.0000	0.141	0	0	0
21/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	885.0000	810.0000	(8.475)	0	0	0
21/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,582.0000	8,603.0000	0.245	0	0	0
21/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,929.0000	1,873.0000	(2.903)	0	0	0
21/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,555.0000	5,559.0000	0.072	0	0	0
21/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,726.0000	3,696.0000	(0.805)	0	0	0
21/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	139.0000	110.0000	(20.863)	0	0	0
21/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,661.0000	3,656.0000	(0.137)	0	0	0
21/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	113.0000	90.0000	(20.354)	0	0	0
21/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	183.0000	154.0000	(15.847)	0	0	0
21/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,122.0000	5,124.0000	0.039	0	0	0
21/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,207.0000	1,137.0000	(5.800)	0	0	0
21/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,883.0000	4,884.0000	0.020	0	0	0
21/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,176.0000	4,174.0000	(0.048)	0	0	0
21/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	94.0000	72.0000	(23.404)	0	0	0
21/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
21/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	405.0000	354.0000	(12.593)	0	0	8,032
21/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,471.0000	2,428.0000	(1.740)	0	0	0
21/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,982.0000	1,955.0000	(1.362)	0	0	0
21/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,978.0000	9,000.0000	0.245	0	0	0
21/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	614.0000	548.0000	(10.749)	0	0	12,446
21/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	111.0000	88.0000	(20.721)	0	0	0
21/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	421.0000	369.0000	(12.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,335.0000	8,356.0000	0.252	0	0	0
21/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,009.0000	7,023.0000	0.200	0	0	0
21/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,612.0000	1,549.0000	(3.908)	0	0	0
21/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	686.0000	617.0000	(10.058)	0	0	0
21/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	929.0000	883.0000	(4.952)	0	0	0
21/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,274.0000	1,234.0000	(3.140)	0	0	0
21/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
21/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,461.0000	1,425.0000	(2.464)	0	0	0
21/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,482.0000	3,451.0000	(0.890)	0	0	0
21/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,062.0000	1,018.0000	(4.143)	0	0	0
21/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,433.0000	3,403.0000	(0.874)	0	0	0
21/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	59.0000	44.0000	(25.424)	0	0	0
21/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	397.0000	353.0000	(11.083)	0	0	0
21/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	149.0000	123.0000	(17.450)	0	0	0
21/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,202.0000	1,160.0000	(3.494)	0	0	0
21/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
21/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,707.0000	3,703.0000	(0.108)	0	0	0
21/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,028.0000	983.0000	(4.377)	0	0	0
21/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,362.0000	5,365.0000	0.056	0	0	0
21/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	551.0000	488.0000	(11.434)	0	0	0
21/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	197.0000	166.0000	(15.736)	0	0	0
21/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	101.0000	79.0000	(21.782)	0	0	0
21/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
21/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,619.0000	6,630.0000	0.166	0	0	0
21/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	135.0000	110.0000	(18.519)	0	0	0
21/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,410.0000	4,409.0000	(0.023)	0	0	0
21/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
21/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	92.0000	71.0000	(22.826)	0	0	0
21/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	656.0000	588.0000	(10.366)	0	0	0
21/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,098.0000	1,025.0000	(6.648)	0	0	0
21/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	223.0000	185.0000	(17.040)	0	0	0
21/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,646.0000	4,646.0000	-	0	0	0
21/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,167.0000	1,124.0000	(3.685)	0	0	0
21/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	72.0000	59.0000	(18.056)	0	0	0
21/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	120.0000	96.0000	(20.000)	0	0	0
21/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,423.0000	1,386.0000	(2.600)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,150.0000	2,126.0000	(1.116)	0	0	0
21/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,799.0000	2,784.0000	(0.536)	0	0	0
21/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	82.0000	64.0000	(21.951)	0	0	0
21/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,074.0000	5,076.0000	0.039	0	0	0
21/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	390.0000	340.0000	(12.821)	0	0	0
21/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	289.0000	248.0000	(14.187)	0	0	0
21/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	718.0000	647.0000	(9.889)	0	0	0
21/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	508.0000	461.0000	(9.252)	0	0	0
21/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,788.0000	4,789.0000	0.021	0	0	0
21/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	211.0000	174.0000	(17.536)	0	0	0
21/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	689.0000	640.0000	(7.112)	0	0	0
21/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	337.0000	295.0000	(12.463)	0	0	0
21/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,661.0000	2,622.0000	(1.466)	0	0	0
21/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,248.0000	3,238.0000	(0.308)	0	0	0
21/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	562.0000	499.0000	(11.210)	0	0	0
21/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	242.0000	206.0000	(14.876)	0	0	0
21/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,501.0000	1,435.0000	(4.397)	0	0	0
21/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,044.0000	3,013.0000	(1.018)	0	0	0
21/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,082.0000	4,080.0000	(0.049)	0	0	0
21/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,931.0000	4,932.0000	0.020	0	0	0
21/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,202.0000	3,192.0000	(0.312)	0	0	0
21/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	262.0000	222.0000	(15.267)	0	0	0
21/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
21/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	116.0000	92.0000	(20.690)	0	0	0
21/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	165.0000	138.0000	(16.364)	0	0	0
21/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	928.0000	854.0000	(7.974)	0	0	0
21/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,236.0000	2,213.0000	(1.029)	0	0	0
21/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,097.0000	2,046.0000	(2.432)	0	0	0
21/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,190.0000	3,159.0000	(0.972)	0	0	0
21/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	156.0000	129.0000	(17.308)	0	0	0
21/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	107.0000	82.0000	(23.364)	0	0	0
21/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	746.0000	697.0000	(6.568)	0	0	0
21/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,326.0000	1,259.0000	(5.053)	0	0	0
21/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	635.0000	586.0000	(7.717)	0	0	0
21/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,603.0000	5,607.0000	0.071	0	0	0
21/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	375.0000	327.0000	(12.800)	0	0	0
21/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	769.0000	696.0000	(9.493)	0	0	0
21/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,847.0000	4,820.0000	(0.557)	0	0	0
21/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,026.0000	5,028.0000	0.040	0	0	0
21/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	171.0000	144.0000	(15.789)	0	0	0
21/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,384.0000	3,354.0000	(0.887)	0	0	0
21/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	237.0000	202.0000	(14.768)	0	0	0
21/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,900.0000	2,866.0000	(1.172)	0	0	0
21/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,365.0000	2,344.0000	(0.888)	0	0	0
21/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
21/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,847.0000	3,844.0000	(0.078)	0	0	0
21/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,236.0000	1,166.0000	(5.663)	0	0	0
21/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,941.0000	3,938.0000	(0.076)	0	0	0
21/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	272.0000	232.0000	(14.706)	0	0	0
21/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,970.0000	1,916.0000	(2.741)	0	0	0
21/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,932.0000	2,919.0000	(0.443)	0	0	0
21/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	131.0000	102.0000	(22.137)	0	0	0
21/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	974.0000	900.0000	(7.598)	0	0	0
21/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	355.0000	308.0000	(13.239)	0	0	0
21/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	187.0000	157.0000	(16.043)	0	0	0
21/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	235.0000	197.0000	(16.170)	0	0	0
21/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	127.0000	103.0000	(18.898)	0	0	0
21/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,756.0000	2,720.0000	(1.306)	0	0	0
21/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
21/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,847.0000	1,789.0000	(3.140)	0	0	0
21/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,151.0000	1,080.0000	(6.169)	0	0	0
21/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	158.0000	126.0000	(20.253)	0	0	0
21/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	462.0000	416.0000	(9.957)	0	0	0
21/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,067.0000	3,055.0000	(0.391)	0	0	0
21/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	177.0000	149.0000	(15.819)	0	0	0
21/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	256.0000	219.0000	(14.453)	0	0	0
21/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,988.0000	3,985.0000	(0.075)	0	0	0
21/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	83.0000	62.0000	(25.301)	0	0	0
21/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,893.0000	5,899.0000	0.102	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R	2009/12/14			Currency Future	11.1467	11.1458	(0.008)	11.1800	11.1800	30,773
21/09/2009	€ / R	2009/12/14	19.15	Put	Currency Future	8,004.0000	8,005.0000	0.012	0	0	0
21/09/2009	€ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	7.05	Call	Currency Future	4,097.0000	4,097.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	14.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	12,744
21/09/2009	€ / R	2009/12/14	7.10	Call	Currency Future	4,047.0000	4,047.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.45	Put	Currency Future	553.0000	550.0000	(0.542)	0	0	0
21/09/2009	€ / R	2009/12/14	11.00	Call	Currency Future	430.0000	428.0000	(0.465)	0	0	0
21/09/2009	€ / R	2009/12/14	12.25	Put	Currency Future	1,204.0000	1,201.0000	(0.249)	0	0	0
21/09/2009	€ / R	2009/12/14	15.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,754.0000	8,755.0000	0.011	0	0	0
21/09/2009	€ / R	2009/12/14	18.10	Put	Currency Future	6,955.0000	6,956.0000	0.014	0	0	0
21/09/2009	€ / R	2009/12/14	10.70	Call	Currency Future	613.0000	611.0000	(0.326)	0	0	0
21/09/2009	€ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	17.65	Put	Currency Future	6,505.0000	6,506.0000	0.015	0	0	0
21/09/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,466.0000	3,466.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,455.0000	6,456.0000	0.015	0	0	0
21/09/2009	€ / R	2009/12/14	11.85	Call	Currency Future	157.0000	153.0000	(2.548)	0	0	0
21/09/2009	€ / R	2009/12/14	11.25	Call	Currency Future	316.0000	312.0000	(1.266)	0	0	0
21/09/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,237.0000	2,236.0000	(0.045)	0	0	0
21/09/2009	€ / R	2009/12/14	16.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,704.0000	8,705.0000	0.011	0	0	0
21/09/2009	€ / R	2009/12/14	9.10	Call	Currency Future	2,063.0000	2,062.0000	(0.048)	0	0	0
21/09/2009	€ / R	2009/12/14	9.70	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/09/2009	€ / R	2009/12/14	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.35	Call	Currency Future	281.0000	277.0000	(1.423)	0	0	0
21/09/2009	€ / R	2009/12/14	19.10	Put	Currency Future	7,954.0000	7,955.0000	0.013	0	0	0
21/09/2009	€ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.90	Put	Currency Future	902.0000	899.0000	(0.333)	0	0	0
21/09/2009	€ / R	2009/12/14	11.25	Put	Currency Future	419.0000	417.0000	(0.477)	0	0	0
21/09/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,384.0000	1,382.0000	(0.145)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R	2009/12/14	10.00	Put	Currency Future	39.0000	39.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,705.0000	6,706.0000	0.015	0	0	0
21/09/2009	€ / R	2009/12/14	9.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	15.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	7.70	Call	Currency Future	3,447.0000	3,448.0000	0.029	0	0	0
21/09/2009	€ / R	2009/12/14	8.15	Call	Currency Future	3,001.0000	3,000.0000	(0.033)	0	0	0
21/09/2009	€ / R	2009/12/14	19.65	Put	Currency Future	8,504.0000	8,505.0000	0.012	0	0	0
21/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	7,904.0000	7,905.0000	0.013	0	0	0
21/09/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,159.0000	1,157.0000	(0.173)	0	0	0
21/09/2009	€ / R	2009/12/14	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,454.0000	8,455.0000	0.012	0	0	0
21/09/2009	€ / R	2009/12/14	10.95	Call	Currency Future	458.0000	455.0000	(0.655)	0	0	0
21/09/2009	€ / R	2009/12/14	13.35	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
21/09/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,958.0000	4,959.0000	0.020	0	0	0
21/09/2009	€ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	15.10	Put	Currency Future	3,963.0000	3,963.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	8.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	10.85	Call	Currency Future	517.0000	514.0000	(0.580)	0	0	0
21/09/2009	€ / R	2009/12/14	7.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	12.50	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	80
21/09/2009	€ / R	2009/12/14	17.10	Put	Currency Future	5,956.0000	5,957.0000	0.017	0	0	0
21/09/2009	€ / R	2009/12/14	11.90	Call	Currency Future	148.0000	144.0000	(2.703)	0	0	0
21/09/2009	€ / R	2009/12/14	12.70	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
21/09/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,755.0000	6,756.0000	0.015	0	0	0
21/09/2009	€ / R	2009/12/14	10.60	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
21/09/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,475.0000	1,474.0000	(0.068)	0	0	0
21/09/2009	€ / R	2009/12/14	8.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	7.15	Call	Currency Future	3,997.0000	3,997.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.35	Put	Currency Future	484.0000	482.0000	(0.413)	0	0	0
21/09/2009	€ / R	2009/12/14	7.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.10	Call	Currency Future	379.0000	376.0000	(0.792)	0	0	0
21/09/2009	€ / R	2009/12/14	12.80	Put	Currency Future	1,710.0000	1,708.0000	(0.117)	0	0	0
21/09/2009	€ / R	2009/12/14	9.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,378.0000	1,377.0000	(0.073)	0	0	0
21/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,330.0000	1,329.0000	(0.075)	0	0	0
21/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,605.0000	6,606.0000	0.015	0	0	0
21/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,430.0000	1,428.0000	(0.140)	0	0	0
21/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,897.0000	3,897.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	261.0000	260.0000	(0.383)	0	0	0
21/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
21/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,357.0000	2,356.0000	(0.042)	0	0	0
21/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,456.0000	2,455.0000	(0.041)	0	0	0
21/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,753.0000	2,752.0000	(0.036)	0	0	0
21/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,006.0000	6,007.0000	0.017	0	0	0
21/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	332.0000	330.0000	(0.602)	0	0	0
21/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,663.0000	1,661.0000	(0.120)	0	0	0
21/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,149.0000	3,149.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
21/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	166.0000	165.0000	(0.602)	0	0	0
21/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,014.0000	2,013.0000	(0.050)	0	0	0
21/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	819.0000	817.0000	(0.244)	0	0	0
21/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	874.0000	872.0000	(0.229)	0	0	0
21/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
21/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,347.0000	3,349.0000	0.060	0	0	0
21/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,560.0000	4,560.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,042.0000	1,041.0000	(0.096)	0	0	0
21/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	284.0000	282.0000	(0.704)	0	0	0
21/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	112.0000	108.0000	(3.571)	0	0	0
21/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,161.0000	2,160.0000	(0.046)	0	0	0
21/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,759.0000	4,759.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R	2009/12/14	15.15	Put	Currency Future	4,013.0000	4,013.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	19.25	Put	Currency Future	8,104.0000	8,105.0000	0.012	0	0	0
21/09/2009	€ / R	2009/12/14	9.35	Call	Currency Future	1,817.0000	1,816.0000	(0.055)	0	0	0
21/09/2009	€ / R	2009/12/14	12.15	Put	Currency Future	1,115.0000	1,113.0000	(0.179)	0	0	0
21/09/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,185.0000	1,184.0000	(0.084)	0	0	0
21/09/2009	€ / R	2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	9.80	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
21/09/2009	€ / R	2009/12/14	15.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	9.85	Put	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,261.0000	4,262.0000	0.023	0	0	0
21/09/2009	€ / R	2009/12/14	15.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.40	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
21/09/2009	€ / R	2009/12/14	11.80	Call	Currency Future	166.0000	162.0000	(2.410)	0	0	0
21/09/2009	€ / R	2009/12/14	8.25	Call	Currency Future	2,902.0000	2,900.0000	(0.069)	0	0	0
21/09/2009	€ / R	2009/12/14	8.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	€ / R	2009/12/14	12.45	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
21/09/2009	€ / R	2009/12/14	16.00	Put	Currency Future	4,858.0000	4,859.0000	0.021	0	0	0
21/09/2009	€ / R	2009/12/14	19.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	€ / R	2009/12/14	10.80	Call	Currency Future	547.0000	545.0000	(0.366)	0	0	0
21/09/2009	€ / R	2009/12/14	15.65	Put	Currency Future	4,510.0000	4,510.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	10.40	Call	Currency Future	833.0000	832.0000	(0.120)	0	0	0
21/09/2009	€ / R	2009/12/14	10.15	Put	Currency Future	46.0000	46.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	11.40	Put	Currency Future	518.0000	515.0000	(0.579)	0	0	0
21/09/2009	€ / R	2009/12/14	10.25	Call	Currency Future	956.0000	955.0000	(0.105)	0	0	0
21/09/2009	€ / R	2009/12/14	11.20	Put	Currency Future	388.0000	386.0000	(0.515)	0	0	0
21/09/2009	€ / R	2009/12/14	10.35	Put	Currency Future	77.0000	77.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	13.10	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
21/09/2009	€ / R	2009/12/14	12.25	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
21/09/2009	€ / R	2009/12/14	16.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	10.80	Put	Currency Future	201.0000	199.0000	(0.995)	0	0	0
21/09/2009	€ / R	2009/12/14	15.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	9.40	Call	Currency Future	1,768.0000	1,767.0000	(0.057)	0	0	0
21/09/2009	€ / R	2009/12/14	9.15	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/09/2009	€ / R	2009/12/14	19.75	Put	Currency Future	8,604.0000	8,605.0000	0.012	0	0	0
21/09/2009	€ / R	2009/12/14	12.20	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	13,679
21/09/2009	€ / R	2009/12/14	17.25	Put	Currency Future	6,106.0000	6,107.0000	0.016	0	0	0

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21/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	335.0000	331.0000	(1.194)	0	0	0
21/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,211.0000	4,212.0000	0.024	0	0	0
21/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,996.0000	1,995.0000	(0.050)	0	0	0
21/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,900.0000	1,899.0000	(0.053)	0	0	0
21/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,863.0000	3,864.0000	0.026	0	0	0
21/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,565.0000	3,566.0000	0.028	0	0	0
21/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,308.0000	2,307.0000	(0.043)	0	0	0
21/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	589.0000	586.0000	(0.509)	0	0	0
21/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	250.0000	246.0000	(1.600)	0	0	0
21/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,569.0000	1,567.0000	(0.127)	0	0	0
21/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
21/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
21/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	22.0000	22.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	663.0000	660.0000	(0.452)	0	0	0
21/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	60.0000	60.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	860.0000	857.0000	(0.349)	0	0	0
21/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,206.0000	6,206.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
21/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,298.0000	3,299.0000	0.030	0	0	0
21/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	176.0000	172.0000	(2.273)	0	0	0
21/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	701.0000	698.0000	(0.428)	0	0	0
21/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,481.0000	2,480.0000	(0.040)	0	0	0
21/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,286.0000	2,285.0000	(0.044)	0	0	0
21/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	682.0000	680.0000	(0.293)	0	0	0
21/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,524.0000	1,523.0000	(0.066)	0	0	0
21/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
21/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,477.0000	1,474.0000	(0.203)	0	0	0
21/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,105.0000	7,106.0000	0.014	0	0	0
21/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,457.0000	5,458.0000	0.018	0	0	0
21/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,802.0000	2,801.0000	(0.036)	0	0	0
21/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
21/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,093.0000	2,091.0000	(0.096)	0	0	0
21/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	580.0000	577.0000	(0.517)	0	0	0
21/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,505.0000	2,504.0000	(0.040)	0	0	0
21/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,797.0000	3,797.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
21/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
21/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,665.0000	3,665.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	235.0000	232.0000	(1.277)	0	0	0
21/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,758.0000	1,756.0000	(0.114)	0	0	0
21/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
21/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,916.0000	1,915.0000	(0.052)	0	0	0
21/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,659.0000	4,660.0000	0.021	0	0	0
21/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,703.0000	2,702.0000	(0.037)	0	0	0
21/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,248.0000	3,249.0000	0.031	0	0	0
21/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,256.0000	6,256.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	779.0000	776.0000	(0.385)	0	0	0
21/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
21/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,616.0000	1,614.0000	(0.124)	0	0	0
21/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,159.0000	1,157.0000	(0.173)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,259.0000	2,258.0000	(0.044)	0	0	0
21/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,913.0000	3,914.0000	0.026	0	0	0
21/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
21/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,237.0000	2,236.0000	(0.045)	0	0	0
21/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	183.0000	182.0000	(0.546)	0	0	0
21/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,719.0000	1,718.0000	(0.058)	0	0	0
21/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,908.0000	4,909.0000	0.020	0	0	0
21/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,747.0000	3,748.0000	0.027	0	0	0
21/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,523.0000	1,521.0000	(0.131)	0	0	0
21/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,189.0000	2,188.0000	(0.046)	0	0	0
21/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,050.0000	3,050.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,304.0000	8,305.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,764.0000	3,764.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,254.0000	8,255.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	209.0000	206.0000	(1.435)	0	0	0
21/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,948.0000	1,946.0000	(0.103)	0	0	0
21/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
21/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
21/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,294.0000	1,291.0000	(0.232)	0	0	0
21/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,339.0000	1,336.0000	(0.224)	0	0	0
21/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,090.0000	1,089.0000	(0.092)	0	0	0
21/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,311.0000	4,311.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
21/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
21/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	43.0000	43.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,607.0000	5,607.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	240.0000	238.0000	(0.833)	0	0	0
21/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	740.0000	737.0000	(0.405)	0	0	0
21/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,805.0000	1,803.0000	(0.111)	0	0	0
21/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,569.0000	1,567.0000	(0.127)	0	0	0
21/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,112.0000	4,112.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,306.0000	6,306.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	35.0000	35.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,138.0000	1,137.0000	(0.088)	0	0	0
21/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,156.0000	6,157.0000	0.016	0	0	0
21/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,554.0000	8,555.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
21/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,805.0000	1,803.0000	(0.111)	0	0	0
21/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
21/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,697.0000	3,698.0000	0.027	0	0	0
21/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	487.0000	484.0000	(0.616)	0	0	0
21/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,099.0000	3,099.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,154.0000	8,155.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,555.0000	6,556.0000	0.015	0	0	0
21/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,655.0000	6,656.0000	0.015	0	0	0
21/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,204.0000	8,205.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
21/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	41.0000	41.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,709.0000	4,710.0000	0.021	0	0	0
21/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	404.0000	401.0000	(0.743)	0	0	0
21/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,282.0000	1,281.0000	(0.078)	0	0	0
21/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,497.0000	3,498.0000	0.029	0	0	0
21/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,922.0000	2,922.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,530.0000	2,529.0000	(0.040)	0	0	0
21/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,112.0000	2,111.0000	(0.047)	0	0	0
21/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,654.0000	8,655.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,579.0000	2,578.0000	(0.039)	0	0	0
21/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	358.0000	356.0000	(0.559)	0	0	0
21/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	915.0000	913.0000	(0.219)	0	0	0
21/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
21/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,432.0000	2,431.0000	(0.041)	0	0	0
21/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,054.0000	8,055.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,062.0000	4,063.0000	0.025	0	0	0
21/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,481.0000	2,480.0000	(0.040)	0	0	0
21/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	355.0000	352.0000	(0.845)	0	0	0
21/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,867.0000	1,865.0000	(0.107)	0	0	0
21/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,972.0000	2,971.0000	(0.034)	0	0	0
21/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,726.0000	2,725.0000	(0.037)	0	0	0
21/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,853.0000	1,851.0000	(0.108)	0	0	0
21/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,852.0000	2,851.0000	(0.035)	0	0	0
21/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,775.0000	2,774.0000	(0.036)	0	0	0
21/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,141.0000	2,139.0000	(0.093)	0	0	0
21/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	307.0000	305.0000	(0.651)	0	0	0
21/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,824.0000	2,824.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0

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21/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,847.0000	3,847.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,335.0000	2,333.0000	(0.086)	0	0	0
21/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	943.0000	941.0000	(0.212)	0	0	0
21/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
21/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
21/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,189.0000	2,188.0000	(0.046)	0	0	0
21/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,070.0000	3,070.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,286.0000	2,285.0000	(0.044)	0	0	0
21/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,677.0000	2,676.0000	(0.037)	0	0	0
21/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,056.0000	6,057.0000	0.017	0	0	0
21/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	52.0000	52.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,432.0000	2,431.0000	(0.041)	0	0	0
21/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	625.0000	623.0000	(0.320)	0	0	0
21/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,383.0000	2,382.0000	(0.042)	0	0	0
21/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	132.0000	129.0000	(2.273)	0	0	0
21/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	220.0000	218.0000	(0.909)	0	0	0
21/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
21/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,405.0000	7,405.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
21/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
21/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,714.0000	3,715.0000	0.027	0	0	0
21/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,906.0000	5,907.0000	0.017	0	0	0
21/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,120.0000	3,120.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
21/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,555.0000	2,554.0000	(0.039)	0	0	0
21/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,922.0000	2,922.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	98.0000	97.0000	(1.020)	0	0	0
21/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
21/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,021.0000	3,021.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,615.0000	3,615.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
21/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	794.0000	793.0000	(0.126)	0	0	0
21/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,072.0000	1,069.0000	(0.280)	0	0	0
21/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,677.0000	2,676.0000	(0.037)	0	0	0
21/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
21/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,775.0000	2,774.0000	(0.036)	0	0	0
21/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	150.0000	149.0000	(0.667)	0	0	0
21/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	451.0000	449.0000	(0.443)	0	0	0
21/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,873.0000	2,873.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,516.0000	3,516.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,547.0000	3,548.0000	0.028	0	0	0
21/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,523.0000	1,521.0000	(0.131)	0	0	0
21/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,028.0000	1,026.0000	(0.195)	0	0	0
21/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,573.0000	1,572.0000	(0.064)	0	0	0
21/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,044.0000	2,043.0000	(0.049)	0	0	0
21/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
21/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
21/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,162.0000	4,162.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,726.0000	2,725.0000	(0.037)	0	0	0
21/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,339.0000	1,336.0000	(0.224)	0	0	0
21/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,965.0000	1,964.0000	(0.051)	0	0	0
21/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,996.0000	1,995.0000	(0.050)	0	0	0
21/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	986.0000	983.0000	(0.304)	0	0	0
21/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	18.0000	18.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
21/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,410.0000	4,411.0000	0.023	0	0	0
21/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	999.0000	998.0000	(0.100)	0	0	0
21/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,951.0000	2,950.0000	(0.034)	0	0	0
21/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,622.0000	1,620.0000	(0.123)	0	0	0
21/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
21/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,947.0000	3,947.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,530.0000	2,529.0000	(0.040)	0	0	0
21/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,248.0000	1,246.0000	(0.160)	0	0	0
21/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,948.0000	1,946.0000	(0.103)	0	0	0
21/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
21/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,044.0000	2,043.0000	(0.049)	0	0	0
21/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	647.0000	645.0000	(0.309)	0	0	0
21/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,169.0000	3,169.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	68.0000	68.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
21/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,354.0000	8,355.0000	0.012	0	0	0
21/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,547.0000	3,548.0000	0.028	0	0	0
21/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,356.0000	6,356.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,609.0000	4,610.0000	0.022	0	0	0
21/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,670.0000	1,669.0000	(0.060)	0	0	0
21/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	756.0000	754.0000	(0.265)	0	0	0
21/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,397.0000	3,398.0000	0.029	0	0	0
21/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	109.0000	109.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
21/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,367.0000	3,367.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,407.0000	2,406.0000	(0.042)	0	0	0
21/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,427.0000	1,426.0000	(0.070)	0	0	0
21/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,654.0000	2,653.0000	(0.038)	0	0	0
21/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,647.0000	3,648.0000	0.027	0	0	0
21/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,360.0000	4,361.0000	0.023	0	0	0
21/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,210.0000	2,209.0000	(0.045)	0	0	0
21/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,233.0000	1,232.0000	(0.081)	0	0	0
21/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,806.0000	5,807.0000	0.017	0	0	0
21/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	37.0000	37.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,814.0000	3,814.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,460.0000	4,461.0000	0.022	0	0	0
21/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,198.0000	3,199.0000	0.031	0	0	0
21/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,854.0000	7,855.0000	0.013	0	0	0
21/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0

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21/09/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,197.0000	4,197.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	17.00	Put	Currency Future	5,856.0000	5,857.0000	0.017	0	0	0
21/09/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,147.0000	4,147.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,804.0000	7,805.0000	0.013	0	0	0
21/09/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,627.0000	2,627.0000	-	0	0	0
21/09/2009	€ / R	2009/12/14	13.75	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/09/2009	€ / R	2009/12/14	13.95	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/09/2009	€ / R	2010/03/15			Currency Future	11.3251	11.3268	0.015	0.0000	0.0000	2,425
21/09/2009	€ / R	2010/03/15	18.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,637.0000	3,635.0000	(0.055)	0	0	0
21/09/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,080.0000	4,082.0000	0.049	0	0	0
21/09/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,896.0000	2,897.0000	0.035	0	0	0
21/09/2009	€ / R	2010/03/15	15.15	Call	Currency Future	55.0000	55.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	13.40	Put	Currency Future	2,219.0000	2,217.0000	(0.090)	0	0	0
21/09/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,804.0000	4,802.0000	(0.042)	0	0	0
21/09/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,729.0000	8,727.0000	(0.023)	0	0	0
21/09/2009	€ / R	2010/03/15	15.90	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
21/09/2009	€ / R	2010/03/15	7.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	8.45	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/09/2009	€ / R	2010/03/15	16.15	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	15.40	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
21/09/2009	€ / R	2010/03/15	11.10	Put	Currency Future	417.0000	417.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,609.0000	4,607.0000	(0.043)	0	0	0
21/09/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,932.0000	7,930.0000	(0.025)	0	0	0
21/09/2009	€ / R	2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,880.0000	3,878.0000	(0.052)	0	0	0
21/09/2009	€ / R	2010/03/15	13.10	Call	Currency Future	170.0000	170.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,735.0000	6,733.0000	(0.030)	0	0	0
21/09/2009	€ / R	2010/03/15	14.90	Call	Currency Future	62.0000	62.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	17.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	€ / R	2010/03/15	12.60	Call	Currency Future	227.0000	227.0000	-	0	0	13,636
21/09/2009	€ / R	2010/03/15	9.45	Call	Currency Future	1,920.0000	1,922.0000	0.104	0	0	0

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21/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,306.0000	2,308.0000	0.087	0	0	0
21/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,748.0000	2,749.0000	0.036	0	0	0
21/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,682.0000	2,679.0000	(0.112)	0	0	0
21/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,938.0000	5,936.0000	(0.034)	0	0	0
21/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,882.0000	3,884.0000	0.052	0	0	0
21/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	508.0000	508.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	36.0000	36.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,087.0000	6,085.0000	(0.033)	0	0	0
21/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
21/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	312.0000	312.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	45.0000	45.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,853.0000	4,851.0000	(0.041)	0	0	0
21/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,123.0000	4,121.0000	(0.049)	0	0	0
21/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,733.0000	3,735.0000	0.054	0	0	0
21/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	327.0000	326.0000	(0.306)	0	0	0
21/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	334.0000	334.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,087.0000	1,085.0000	(0.184)	0	0	0
21/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,045.0000	1,046.0000	0.096	0	0	0
21/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,917.0000	2,915.0000	(0.069)	0	0	0
21/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,093.0000	3,094.0000	0.032	0	0	0
21/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,629.0000	8,627.0000	(0.023)	0	0	0
21/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	144.0000	143.0000	(0.694)	0	0	0
21/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
21/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	190.0000	190.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	490.0000	490.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	410.0000	410.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,502.0000	1,500.0000	(0.133)	0	0	0
21/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	170.0000	170.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,289.0000	3,291.0000	0.061	0	0	0

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21/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,779.0000	8,777.0000	(0.023)	0	0	0
21/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,831.0000	3,829.0000	(0.052)	0	0	0
21/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,486.0000	3,488.0000	0.057	0	0	0
21/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,765.0000	1,763.0000	(0.113)	0	0	0
21/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	647.0000	646.0000	(0.155)	0	0	0
21/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,485.0000	6,484.0000	(0.015)	0	0	0
21/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	696.0000	697.0000	0.144	0	0	13,636
21/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	546.0000	547.0000	0.183	0	0	0
21/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	92.0000	92.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,635.0000	6,633.0000	(0.030)	0	0	0
21/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,081.0000	1,083.0000	0.185	0	0	0
21/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	29.0000	29.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,529.0000	8,528.0000	(0.012)	0	0	0
21/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	752.0000	753.0000	0.133	0	0	0
21/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	715.0000	714.0000	(0.140)	0	0	0
21/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,008.0000	1,007.0000	(0.099)	0	0	0
21/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	371.0000	370.0000	(0.270)	0	0	0
21/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
21/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,932.0000	3,933.0000	0.025	0	0	0
21/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,870.0000	2,868.0000	(0.070)	0	0	0
21/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,535.0000	6,533.0000	(0.031)	0	0	0
21/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,536.0000	3,537.0000	0.028	0	0	0
21/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	440.0000	440.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	785.0000	784.0000	(0.127)	0	0	0
21/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,047.0000	1,046.0000	(0.096)	0	0	0
21/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	521.0000	520.0000	(0.192)	0	0	0
21/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	166.0000	165.0000	(0.602)	0	0	0
21/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	323.0000	322.0000	(0.310)	0	0	0
21/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	583.0000	582.0000	(0.172)	0	0	0
21/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	175.0000	174.0000	(0.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	156.0000	156.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
21/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	202.0000	201.0000	(0.495)	0	0	0
21/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	970.0000	968.0000	(0.206)	0	0	0
21/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,900.0000	1,898.0000	(0.105)	0	0	0
21/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,945.0000	2,947.0000	0.068	0	0	0
21/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	643.0000	644.0000	0.156	0	0	0
21/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	286.0000	286.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	894.0000	893.0000	(0.112)	0	0	0
21/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
21/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,968.0000	1,969.0000	0.051	0	0	0
21/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	71.0000	71.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	681.0000	680.0000	(0.147)	0	0	0
21/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,823.0000	2,820.0000	(0.106)	0	0	0
21/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	87.0000	87.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,784.0000	6,783.0000	(0.015)	0	0	0
21/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	42.0000	42.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,596.0000	1,598.0000	0.125	0	0	0
21/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	473.0000	473.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,783.0000	3,781.0000	(0.053)	0	0	0
21/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,082.0000	2,080.0000	(0.096)	0	0	0
21/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	615.0000	614.0000	(0.163)	0	0	0
21/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	394.0000	393.0000	(0.254)	0	0	0
21/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	157.0000	157.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,081.0000	8,079.0000	(0.025)	0	0	0
21/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,945.0000	1,943.0000	(0.103)	0	0	0
21/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	153.0000	153.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,677.0000	1,674.0000	(0.179)	0	0	0
21/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	456.0000	456.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	357.0000	357.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,480.0000	8,478.0000	(0.024)	0	0	0
21/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,755.0000	4,753.0000	(0.042)	0	0	0
21/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	124.0000	124.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,783.0000	3,785.0000	0.053	0	0	0
21/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	103.0000	103.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
21/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	345.0000	345.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,199.0000	1,200.0000	0.083	0	0	0
21/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,036.0000	2,034.0000	(0.098)	0	0	0
21/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,187.0000	6,185.0000	(0.032)	0	0	0
21/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,026.0000	4,024.0000	(0.050)	0	0	0
21/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,551.0000	2,553.0000	0.078	0	0	0
21/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,436.0000	6,434.0000	(0.031)	0	0	0
21/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	932.0000	930.0000	(0.215)	0	0	0
21/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,991.0000	1,988.0000	(0.151)	0	0	0
21/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,012.0000	3,010.0000	(0.066)	0	0	0
21/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	32.0000	32.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,437.0000	3,439.0000	0.058	0	0	0
21/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	46.0000	46.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	669.0000	670.0000	0.149	0	0	0
21/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,111.0000	2,113.0000	0.095	0	0	0
21/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,988.0000	5,986.0000	(0.033)	0	0	0
21/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
21/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,430.0000	8,428.0000	(0.024)	0	0	0
21/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,264.0000	2,262.0000	(0.088)	0	0	0
21/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,372.0000	1,374.0000	0.146	0	0	0
21/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
21/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,181.0000	8,179.0000	(0.024)	0	0	0

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21/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	131.0000	131.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	65.0000	65.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,579.0000	8,578.0000	(0.012)	0	0	0
21/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	857.0000	856.0000	(0.117)	0	0	0
21/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
21/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	110.0000	110.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,156.0000	1,158.0000	0.173	0	0	0
21/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,453.0000	2,455.0000	0.082	0	0	0
21/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,684.0000	3,686.0000	0.054	0	0	0
21/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	369.0000	370.0000	0.271	0	0	0
21/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,285.0000	1,286.0000	0.078	0	0	0
21/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	37.0000	37.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	28.0000	28.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,171.0000	4,169.0000	(0.048)	0	0	0
21/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	33.0000	33.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,142.0000	3,143.0000	0.032	0	0	0
21/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,062.0000	2,064.0000	0.097	0	0	0
21/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,506.0000	1,507.0000	0.066	0	0	0
21/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,585.0000	6,583.0000	(0.030)	0	0	0
21/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,137.0000	6,135.0000	(0.033)	0	0	0
21/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,208.0000	2,210.0000	0.091	0	0	0
21/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,160.0000	2,161.0000	0.046	0	0	0
21/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,780.0000	1,782.0000	0.112	0	0	0
21/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	80.0000	80.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	382.0000	383.0000	0.262	0	0	0
21/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,982.0000	7,980.0000	(0.025)	0	0	0
21/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,511.0000	4,509.0000	(0.044)	0	0	0
21/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,131.0000	8,129.0000	(0.025)	0	0	0
21/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	97.0000	97.0000	-	0	0	0

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21/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,951.0000	4,949.0000	(0.040)	0	0	0
21/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,588.0000	2,586.0000	(0.077)	0	0	0
21/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,031.0000	4,033.0000	0.050	0	0	0
21/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,540.0000	3,538.0000	(0.056)	0	0	0
21/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,191.0000	3,192.0000	0.031	0	0	0
21/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,978.0000	3,975.0000	(0.075)	0	0	0
21/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,231.0000	8,229.0000	(0.024)	0	0	0
21/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,044.0000	3,045.0000	0.033	0	0	0
21/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	36.0000	36.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	811.0000	813.0000	0.247	0	0	0
21/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,679.0000	8,677.0000	(0.023)	0	0	0
21/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	442.0000	441.0000	(0.226)	0	0	0
21/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,236.0000	6,235.0000	(0.016)	0	0	0
21/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,031.0000	8,030.0000	(0.012)	0	0	0
21/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,827.0000	1,828.0000	0.055	0	0	0
21/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,128.0000	2,126.0000	(0.094)	0	0	0
21/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,734.0000	1,735.0000	0.058	0	0	0
21/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	22.0000	22.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
21/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,037.0000	6,036.0000	(0.017)	0	0	0
21/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	569.0000	570.0000	0.176	0	0	0
21/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,797.0000	2,799.0000	0.072	0	0	0
21/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,242.0000	1,243.0000	0.081	0	0	0

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21/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,075.0000	4,072.0000	(0.074)	0	0	0
21/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,365.0000	4,363.0000	(0.046)	0	0	0
21/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,685.0000	6,683.0000	(0.030)	0	0	0
21/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	617.0000	618.0000	0.162	0	0	0
21/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
21/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	116.0000	116.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,336.0000	6,334.0000	(0.032)	0	0	0
21/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,902.0000	4,900.0000	(0.041)	0	0	0
21/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,330.0000	8,328.0000	(0.024)	0	0	0
21/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	974.0000	976.0000	0.205	0	0	0
21/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
21/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
21/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	494.0000	493.0000	(0.202)	0	0	0
21/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,356.0000	2,354.0000	(0.085)	0	0	0
21/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,240.0000	3,242.0000	0.062	0	0	0
21/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,173.0000	2,171.0000	(0.092)	0	0	0
21/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,699.0000	2,700.0000	0.037	0	0	0
21/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,257.0000	2,259.0000	0.089	0	0	0
21/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
21/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	40.0000	40.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	410.0000	410.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,268.0000	4,266.0000	(0.047)	0	0	0
21/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,108.0000	3,105.0000	(0.097)	0	0	0
21/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
21/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,929.0000	3,927.0000	(0.051)	0	0	0
21/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
21/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	59.0000	59.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	396.0000	396.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	199.0000	199.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
21/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,290.0000	1,288.0000	(0.155)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,448.0000	2,446.0000	(0.082)	0	0	0
21/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	785.0000	784.0000	(0.127)	0	0	0
21/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	131.0000	131.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,965.0000	2,962.0000	(0.101)	0	0	0
21/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	265.0000	265.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	907.0000	908.0000	0.110	0	0	0
21/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,167.0000	1,165.0000	(0.171)	0	0	0
21/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	593.0000	594.0000	0.169	0	0	0
21/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	143.0000	143.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	750.0000	748.0000	(0.267)	0	0	0
21/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	292.0000	292.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	468.0000	467.0000	(0.214)	0	0	0
21/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	232.0000	231.0000	(0.431)	0	0	0
21/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	162.0000	161.0000	(0.617)	0	0	0
21/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,981.0000	3,983.0000	0.050	0	0	0
21/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	48.0000	48.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	425.0000	425.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,873.0000	1,875.0000	0.107	0	0	0
21/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	302.0000	302.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
21/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	821.0000	819.0000	(0.244)	0	0	0
21/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,328.0000	1,330.0000	0.151	0	0	0
21/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,994.0000	2,996.0000	0.067	0	0	0
21/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,009.0000	1,011.0000	0.198	0	0	0
21/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,127.0000	1,125.0000	(0.177)	0	0	0
21/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,015.0000	2,016.0000	0.050	0	0	0
21/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,846.0000	2,848.0000	0.070	0	0	0
21/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	40.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	241.0000	241.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,388.0000	3,389.0000	0.030	0	0	0
21/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	135.0000	135.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
21/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,118.0000	1,120.0000	0.179	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,220.0000	4,217.0000	(0.071)	0	0	0
21/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,686.0000	3,683.0000	(0.081)	0	0	0
21/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	76.0000	76.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,728.0000	2,726.0000	(0.073)	0	0	0
21/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,310.0000	2,308.0000	(0.087)	0	0	0
21/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
21/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,416.0000	1,414.0000	(0.141)	0	0	0
21/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,208.0000	1,206.0000	(0.166)	0	0	0
21/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,833.0000	3,834.0000	0.026	0	0	0
21/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,657.0000	4,655.0000	(0.043)	0	0	0
21/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	283.0000	283.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
21/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,810.0000	1,808.0000	(0.110)	0	0	0
21/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	551.0000	550.0000	(0.181)	0	0	0
21/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	185.0000	185.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	527.0000	527.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,404.0000	2,406.0000	0.083	0	0	0
21/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	29.0000	29.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,461.0000	1,462.0000	0.068	0	0	0
21/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	86.0000	86.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,251.0000	3,249.0000	(0.062)	0	0	0
21/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	348.0000	348.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,380.0000	8,378.0000	(0.024)	0	0	0
21/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	723.0000	724.0000	0.138	0	0	0
21/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,386.0000	6,384.0000	(0.031)	0	0	0
21/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
21/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,855.0000	1,853.0000	(0.108)	0	0	0
21/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	184.0000	184.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,402.0000	2,400.0000	(0.083)	0	0	0
21/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	842.0000	844.0000	0.238	0	0	0
21/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	127.0000	127.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
21/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	267.0000	267.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	215.0000	215.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,635.0000	2,632.0000	(0.114)	0	0	0
21/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,414.0000	4,412.0000	(0.045)	0	0	0
21/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	940.0000	941.0000	0.106	0	0	0
21/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,721.0000	1,719.0000	(0.116)	0	0	0
21/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
21/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,317.0000	4,314.0000	(0.069)	0	0	0
21/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
21/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	208.0000	207.0000	(0.481)	0	0	0
21/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
21/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,642.0000	1,643.0000	0.061	0	0	0
21/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,286.0000	6,284.0000	(0.032)	0	0	0
21/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,560.0000	4,558.0000	(0.044)	0	0	0
21/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	37.0000	37.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,589.0000	3,586.0000	(0.084)	0	0	0
21/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,600.0000	2,602.0000	0.077	0	0	0
21/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,338.0000	3,340.0000	0.060	0	0	0
21/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
21/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	196.0000	195.0000	(0.510)	0	0	0
21/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	781.0000	782.0000	0.128	0	0	0
21/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,486.0000	3,488.0000	0.057	0	0	0
21/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,585.0000	3,587.0000	0.056	0	0	0
21/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,280.0000	8,279.0000	(0.012)	0	0	0
21/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	306.0000	306.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	25.0000	25.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,502.0000	2,504.0000	0.080	0	0	0
21/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,462.0000	4,460.0000	(0.045)	0	0	0
21/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	55.0000	55.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,551.0000	1,552.0000	0.064	0	0	0
21/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,444.0000	3,441.0000	(0.087)	0	0	0
21/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,495.0000	2,492.0000	(0.120)	0	0	0
21/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	27.0000	27.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	30.0000	30.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,706.0000	4,704.0000	(0.042)	0	0	0
21/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,492.0000	3,490.0000	(0.057)	0	0	0
21/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	67.0000	67.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,355.0000	2,357.0000	0.085	0	0	0
21/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,541.0000	2,539.0000	(0.079)	0	0	0
21/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	59.0000	59.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
21/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,416.0000	1,418.0000	0.141	0	0	0
21/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	91.0000	91.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	116.0000	116.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,734.0000	3,732.0000	(0.054)	0	0	0
21/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	249.0000	249.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
21/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	874.0000	875.0000	0.114	0	0	0
21/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
21/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	214.0000	213.0000	(0.467)	0	0	0
21/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,776.0000	2,773.0000	(0.108)	0	0	0
21/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	120.0000	119.0000	(0.833)	0	0	0
21/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,589.0000	1,587.0000	(0.126)	0	0	0
21/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
21/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	24.0000	24.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,632.0000	1,630.0000	(0.123)	0	0	0
21/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,688.0000	1,689.0000	0.059	0	0	0
21/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,635.0000	3,636.0000	0.028	0	0	0
21/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,649.0000	2,651.0000	0.076	0	0	0
21/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,832.0000	7,830.0000	(0.026)	0	0	0
21/09/2009	€ / R 2010/03/15	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,179.0000	4,181.0000	0.048	0	0	0
21/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,839.0000	5,837.0000	(0.034)	0	0	0
21/09/2009	€ / R	2010/06/14			Currency Future	11.5052	11.5091	0.034	0.0000	0.0000	200
21/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	44.0000	518.0000	1077.273	0	0	0
21/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	30.0000	492.0000	1540.000	0	0	0
21/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	538.0000	1,009.0000	87.546	0	0	0
21/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	625.0000	1,082.0000	73.120	0	0	0
21/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	62.0000	547.0000	782.258	0	0	0
21/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	457.0000	938.0000	105.252	0	0	0
21/09/2009	€ / R	2010/06/14	17.50	Put	Currency Future	0.0000	6,048.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	13.50	Call	Currency Future	0.0000	254.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	13.50	Put	Currency Future	0.0000	2,244.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	17.50	Call	Currency Future	0.0000	57.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	15.50	Put	Currency Future	0.0000	4,107.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	11.50	Put	Currency Future	0.0000	673.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	15.50	Call	Currency Future	0.0000	116.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	11.50	Call	Currency Future	0.0000	682.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	7.50	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	10.50	Call	Currency Future	0.0000	1,236.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	19.50	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	7.50	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	10.50	Put	Currency Future	0.0000	227.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	8.50	Call	Currency Future	0.0000	3,039.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	9.50	Call	Currency Future	0.0000	2,067.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	9.50	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	8.50	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
21/09/2009	€ / R	2010/06/14	19.50	Put	Currency Future	0.0000	8,004.0000	100.000	0	0	0
21/09/2009	AL13	2009/11/05			Index Future	249.6900	249.7110	0.008	0.0000	0.0000	10
21/09/2009	ALBI	2009/11/05			Index Future	301.8040	301.5820	(0.074)	0.0000	0.0000	755
21/09/2009	ALBI	2010/02/04			Index Future	307.3510	307.1230	(0.074)	0.0000	0.0000	0
21/09/2009	CRD1	2009/11/05			Index Future	128.6400	128.6380	(0.002)	0.0000	0.0000	2

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	CRD1	2010/02/04			Index Future	131.0040	131.0020	(0.002)	0.0000	0.0000	0
21/09/2009	GOVI	2009/11/05			jGovi	303.4800	303.2610	(0.072)	303.8000	303.8000	695
21/09/2009	GOVI	2010/02/04			jGovi	309.0580	308.8320	(0.073)	0.0000	0.0000	0
21/09/2009	ILBI	2009/11/05			Index Future	369.1230	362.1450	(1.890)	0.0000	0.0000	3
21/09/2009	J153	2010/08/31			jSwap	7.2533	7.2769	0.326	0.0000	0.0000	0
21/09/2009	J157	2015/09/15			jSwap	8.4360	8.4700	0.403	0.0000	0.0000	0
21/09/2009	J186	2026/12/21			jSwap	8.0520	8.1270	0.931	0.0000	0.0000	0
21/09/2009	J201	2014/12/22			jSwap	8.3000	8.3380	0.458	0.0000	0.0000	0
21/09/2009	J203	2017/09/15			jSwap	8.5400	8.5790	0.457	0.0000	0.0000	0
21/09/2009	J204	2018/12/21			jSwap	8.5010	8.5450	0.518	0.0000	0.0000	0
21/09/2009	J207	2020/01/15			jSwap	8.4980	8.5500	0.612	0.0000	0.0000	0
21/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
21/09/2009	JFRA	2009/11/05			jFra	6.8090	6.7880	(0.308)	0.0000	0.0000	0
21/09/2009	JFRA	2010/02/04			jFra	6.8130	6.8160	0.044	0.0000	0.0000	0
21/09/2009	JFRA	2010/05/06			jFra	6.8960	6.9070	0.160	0.0000	0.0000	0
21/09/2009	JFRA	2010/08/05			jFra	7.2040	7.2580	0.750	0.0000	0.0000	0
21/09/2009	JFRA	2010/11/04			jFra	7.4570	7.4740	0.228	0.0000	0.0000	0
21/09/2009	JN02	2009/11/05			jNote	7.4100	7.4290	0.256	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	JN02	2010/02/04			jNote	7.6410	7.6630	0.288	0.0000	0.0000	0
21/09/2009	JN05	2009/11/05			jNote	8.2840	8.3280	0.531	0.0000	0.0000	0
21/09/2009	JN05	2010/02/04			jNote	8.4120	8.4560	0.523	0.0000	0.0000	0
21/09/2009	JN10	2009/11/05			jNote	8.4590	8.5090	0.591	0.0000	0.0000	0
21/09/2009	JN10	2010/02/04			jNote	8.5080	8.5650	0.670	0.0000	0.0000	0
21/09/2009	JROD	2009/09/30			jRod	6.9660	6.9620	(0.057)	0.0000	0.0000	0
21/09/2009	JROD	2009/10/30			jRod	6.8930	6.8790	(0.203)	0.0000	0.0000	0
21/09/2009	JROD	2009/11/30			jRod	6.9110	6.8990	(0.174)	0.0000	0.0000	0
21/09/2009	JROD	2009/12/31			jRod	7.0210	7.0090	(0.171)	0.0000	0.0000	0
21/09/2009	OTH1	2009/11/05			Index Future	292.5480	292.3200	(0.078)	0.0000	0.0000	3
21/09/2009	OTH1	2010/02/04			Index Future	297.9250	297.6900	(0.079)	0.0000	0.0000	0
21/09/2009	R153	2009/11/05			Bond Future	7.2700	7.3010	0.426	0.0000	0.0000	0
21/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	621.0000	645.0000	3.865	0	0	0
21/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
21/09/2009	R155	2009/11/05			Bond Future	7.3500	7.3700	0.272	0.0000	0.0000	0
21/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	848.0000	811.0000	(4.363)	0	0	0
21/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	144.0000	143.0000	(0.694)	0	0	0
21/09/2009	R157	2009/11/05			Bond Future	8.0920	8.1120	0.247	0.0000	0.0000	9,370
21/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	274.0000	233.0000	(14.964)	0	0	0
21/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,458.0000	3,523.0000	1.880	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	R157	2010/02/04			Bond Future	8.1610	8.1820	0.257	0.0000	0.0000	0
21/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,354.0000	3,401.0000	1.401	0	0	0
21/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,248.0000	1,190.0000	(4.647)	0	0	0
21/09/2009	R157	2010/05/06			Bond Future	8.2070	8.2300	0.280	0.0000	0.0000	0
21/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,318.0000	3,235.0000	(2.502)	0	0	0
21/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,906.0000	1,935.0000	1.522	0	0	0
21/09/2009	R157	2010/08/05			Bond Future	8.2210	8.2450	0.292	0.0000	0.0000	0
21/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,341.0000	4,257.0000	(1.935)	0	0	0
21/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,917.0000	1,944.0000	1.408	0	0	0
21/09/2009	R186	2009/11/05			Bond Future	8.6660	8.6860	0.231	0.0000	0.0000	11,394
21/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,024.0000	2,035.0000	0.543	0	0	240
21/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,851.0000	2,664.0000	(6.559)	0	0	0
21/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,123.0000	1,114.0000	(0.801)	0	0	5,000
21/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,360.0000	4,153.0000	(4.748)	0	0	0
21/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,787.0000	9,950.0000	1.665	0	0	0
21/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	168.0000	133.0000	(20.833)	0	0	240
21/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,506.0000	12,689.0000	1.463	0	0	0
21/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	58.0000	43.0000	(25.862)	0	0	5,000
21/09/2009	R186	2010/02/04			Bond Future	8.7080	8.7280	0.230	0.0000	0.0000	0
21/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,294.0000	2,186.0000	(4.708)	0	0	0
21/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	6,901.0000	6,988.0000	1.261	0	0	0
21/09/2009	R186	2010/05/06			Bond Future	8.7410	8.7620	0.240	0.0000	0.0000	0
21/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,002.0000	4,051.0000	1.224	0	0	0
21/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,463.0000	6,310.0000	(2.367)	0	0	0
21/09/2009	R186	2010/08/05			Bond Future	8.7600	8.7820	0.251	0.0000	0.0000	0
21/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,374.0000	8,213.0000	(1.923)	0	0	0
21/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,830.0000	3,879.0000	1.279	0	0	0
21/09/2009	R201	2009/11/05			Bond Future	8.1570	8.1770	0.245	0.0000	0.0000	2
21/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	163.0000	136.0000	(16.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	2,953.0000	3,010.0000	1.930	0	0	0
21/09/2009	R201	2010/02/04			Bond Future	8.2160	8.2370	0.256	0.0000	0.0000	0
21/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	583.0000	549.0000	(5.832)	0	0	0
21/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,495.0000	3,544.0000	1.402	0	0	0
21/09/2009	R201	2010/05/06			Bond Future	8.2580	8.2800	0.266	0.0000	0.0000	0
21/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,483.0000	2,422.0000	(2.457)	0	0	0
21/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,565.0000	1,587.0000	1.406	0	0	0
21/09/2009	R201	2010/08/05			Bond Future	8.2670	8.2910	0.290	0.0000	0.0000	0
21/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,765.0000	3,696.0000	(1.833)	0	0	0
21/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,140.0000	1,157.0000	1.491	0	0	0
21/09/2009	R203	2009/11/05			Bond Future	8.5780	8.5980	0.233	0.0000	0.0000	1,570
21/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,341.0000	6,431.0000	1.419	0	0	0
21/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	106.0000	85.0000	(19.811)	0	0	0
21/09/2009	R203	2010/02/04			Bond Future	8.6410	8.6620	0.243	0.0000	0.0000	0
21/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	3,997.0000	4,043.0000	1.151	0	0	0
21/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,573.0000	1,506.0000	(4.259)	0	0	0
21/09/2009	R203	2010/05/06			Bond Future	8.6880	8.7100	0.253	0.0000	0.0000	0
21/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,491.0000	2,517.0000	1.044	0	0	0
21/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,118.0000	4,028.0000	(2.186)	0	0	0
21/09/2009	R203	2010/08/05			Bond Future	8.7120	8.7340	0.253	0.0000	0.0000	0
21/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,357.0000	5,269.0000	(1.643)	0	0	0
21/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,645.0000	2,669.0000	0.907	0	0	0
21/09/2009	R204	2009/11/05			Bond Future	8.5930	8.6130	0.233	8.6400	8.6400	2,864
21/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	109.0000	87.0000	(20.183)	0	0	0
21/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,064.0000	7,164.0000	1.416	0	0	0
21/09/2009	R204	2010/02/04			Bond Future	8.6470	8.6680	0.243	0.0000	0.0000	0
21/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,423.0000	4,474.0000	1.153	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,716.0000	1,642.0000	(4.312)	0	0	0
21/09/2009	R204	2010/05/06			Bond Future	8.6910	8.7120	0.242	0.0000	0.0000	0
21/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,746.0000	2,773.0000	0.983	0	0	0
21/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,522.0000	4,427.0000	(2.101)	0	0	0
21/09/2009	R204	2010/08/05			Bond Future	8.7150	8.7370	0.252	0.0000	0.0000	0
21/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,573.0000	5,476.0000	(1.741)	0	0	0
21/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,587.0000	2,615.0000	1.082	0	0	0
21/09/2009	R206	2009/11/05			Bond Future	8.2030	8.2220	0.232	0.0000	0.0000	1,121
21/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	121.0000	101.0000	(16.529)	0	0	0
21/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,568.0000	2,613.0000	1.752	0	0	0
21/09/2009	R206	2010/02/04			Bond Future	8.2730	8.2940	0.254	0.0000	0.0000	0
21/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	462.0000	435.0000	(5.844)	0	0	0
21/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,013.0000	3,054.0000	1.361	0	0	0
21/09/2009	R206	2010/05/06			Bond Future	8.3300	8.3530	0.276	0.0000	0.0000	0
21/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,373.0000	2,318.0000	(2.318)	0	0	0
21/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,095.0000	1,111.0000	1.461	0	0	0
21/09/2009	R206	2010/08/05			Bond Future	8.3510	8.3760	0.299	0.0000	0.0000	0
21/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	973.0000	989.0000	1.644	0	0	0
21/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,823.0000	2,767.0000	(1.984)	0	0	0
21/09/2009	R207	2009/11/05			Bond Future	8.7320	8.7520	0.229	0.0000	0.0000	600
21/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,176.0000	8,284.0000	1.321	0	0	0
21/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	69.0000	54.0000	(21.739)	0	0	0
21/09/2009	R207	2010/02/04			Bond Future	8.7850	8.8060	0.239	0.0000	0.0000	0
21/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,593.0000	1,521.0000	(4.520)	0	0	0
21/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	4,936.0000	4,992.0000	1.135	0	0	0
21/09/2009	R207	2010/05/06			Bond Future	8.8320	8.8530	0.238	0.0000	0.0000	0
21/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,620.0000	2,644.0000	0.916	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,079.0000	4,978.0000	(1.989)	0	0	0
21/09/2009	R207	2010/08/05			Bond Future	8.8600	8.8820	0.248	0.0000	0.0000	0
21/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,127.0000	6,024.0000	(1.681)	0	0	0
21/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,462.0000	2,488.0000	1.056	0	0	0
21/09/2009	R208	2009/11/05			Bond Future	8.7400	8.7600	0.229	0.0000	0.0000	5,008
21/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,794.0000	6,902.0000	1.590	0	0	0
21/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	94.0000	74.0000	(21.277)	0	0	0
21/09/2009	R208	2010/02/04			Bond Future	8.7920	8.8120	0.227	0.0000	0.0000	0
21/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,905.0000	1,826.0000	(4.147)	0	0	0
21/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,782.0000	3,829.0000	1.243	0	0	0
21/09/2009	R208	2010/05/06			Bond Future	8.8320	8.8530	0.238	0.0000	0.0000	0
21/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,862.0000	4,758.0000	(2.139)	0	0	0
21/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,306.0000	2,333.0000	1.171	0	0	0
21/09/2009	R208	2010/08/05			Bond Future	8.8560	8.8780	0.248	0.0000	0.0000	0
21/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,434.0000	2,461.0000	1.109	0	0	0
21/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,276.0000	6,169.0000	(1.705)	0	0	0
21/09/2009	R209	2009/11/05			Bond Future	8.1940	8.2140	0.244	0.0000	0.0000	3,023
21/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	292.0000	241.0000	(17.466)	0	0	0
21/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	6,889.0000	7,016.0000	1.844	0	0	0
21/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	33.0000	24.0000	(27.273)	0	0	5,000
21/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,924.0000	6,734.0000	(2.744)	0	0	0
21/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	11,938.0000	12,107.0000	1.416	0	0	0
21/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	235.0000	224.0000	(4.681)	0	0	0
21/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,129.0000	11,949.0000	(1.484)	0	0	0
21/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	108.0000	83.0000	(23.148)	0	0	0
21/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	2,970
21/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,296.0000	9,450.0000	1.657	0	0	0
21/09/2009	R209	2010/02/04			Bond Future	8.2160	8.2360	0.243	0.0000	0.0000	0
21/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,243.0000	1,170.0000	(5.873)	0	0	2,500

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21/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,022.0000	8,126.0000	1.296	0	0	0
21/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	233.0000	231.0000	(0.858)	0	0	0
21/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,797.0000	13,618.0000	(1.297)	0	0	0
21/09/2009	R209	2010/05/06			Bond Future	8.2300	8.2510	0.255	0.0000	0.0000	0
21/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,401.0000	3,445.0000	1.294	0	0	0
21/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,727.0000	5,586.0000	(2.462)	0	0	0
21/09/2009	R209	2010/08/05			Bond Future	8.2320	8.2530	0.255	0.0000	0.0000	0
21/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,402.0000	3,442.0000	1.176	0	0	0
21/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,762.0000	7,617.0000	(1.868)	0	0	0
21/09/2009	TRT1	2009/11/05			Index Future	299.6550	299.4400	(0.072)	0.0000	0.0000	100
21/09/2009	TRT1	2010/02/04			Index Future	305.1630	304.9410	(0.073)	0.0000	0.0000	0
21/09/2009	ZAAD	2009/12/14			Currency Future	6.5310	6.5020	(0.444)	0.0000	0.0000	4,310
21/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
21/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	78.0000	81.0000	3.846	0	0	0
21/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	463.0000	483.0000	4.320	0	0	0
21/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	811.0000	835.0000	2.959	0	0	0
21/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,019.0000	6,048.0000	0.482	0	0	0
21/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,781.0000	2,752.0000	(1.043)	0	0	0
21/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	192.0000	198.0000	3.125	0	0	0
21/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,919.0000	5,948.0000	0.490	0	0	0
21/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	539.0000	513.0000	(4.824)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	459.0000	433.0000	(5.664)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
21/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	89.0000	93.0000	4.494	0	0	0
21/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,032.0000	2,003.0000	(1.427)	0	0	0
21/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,731.0000	3,702.0000	(0.777)	0	0	0

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21/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	992.0000	964.0000	(2.823)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
21/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	159.0000	145.0000	(8.805)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	282.0000	258.0000	(8.511)	0	0	0
21/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,926.0000	1,954.0000	1.454	0	0	0
21/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	720.0000	743.0000	3.194	0	0	0
21/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	667.0000	641.0000	(3.898)	0	0	0
21/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,781.0000	3,752.0000	(0.767)	0	0	0
21/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	196.0000	180.0000	(8.163)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	463.0000	483.0000	4.320	0	0	0
21/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,920.0000	3,949.0000	0.740	0	0	0
21/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	246.0000	260.0000	5.691	0	0	0
21/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,876.0000	1,904.0000	1.493	0	0	0
21/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
21/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	624.0000	597.0000	(4.327)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	385.0000	403.0000	4.675	0	0	0
21/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,082.0000	2,053.0000	(1.393)	0	0	0
21/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	420.0000	395.0000	(5.952)	0	0	0
21/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,982.0000	1,953.0000	(1.463)	0	0	0
21/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	223.0000	200.0000	(10.314)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	278.0000	293.0000	5.396	0	0	0
21/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	423.0000	442.0000	4.492	0	0	0
21/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
21/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	252.0000	228.0000	(9.524)	0	0	0

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21/09/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	545.0000	566.0000	3.853	0	0	0
21/09/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
21/09/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,269.0000	8,298.0000	0.351	0	0	0
21/09/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,025.0000	2,053.0000	1.383	0	0	0
21/09/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	588.0000	610.0000	3.741	0	0	0
21/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	151.0000	156.0000	3.311	0	0	0
21/09/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,090.0000	1,061.0000	(2.661)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	171.0000	176.0000	2.924	0	0	0
21/09/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,869.0000	5,898.0000	0.494	0	0	0
21/09/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	76.0000	68.0000	(10.526)	0	0	0
21/09/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,020.0000	4,049.0000	0.721	0	0	0
21/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,820.0000	3,849.0000	0.759	0	0	0
21/09/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	196.0000	180.0000	(8.163)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	117.0000	121.0000	3.419	0	0	0
21/09/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,819.0000	4,848.0000	0.602	0	0	0
21/09/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,870.0000	3,899.0000	0.749	0	0	0
21/09/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	631.0000	654.0000	3.645	0	0	0
21/09/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
21/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
21/09/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	3,931.0000	3,902.0000	(0.738)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	215.0000	228.0000	6.047	0	0	0
21/09/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,081.0000	3,052.0000	(0.941)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	282.0000	258.0000	(8.511)	0	0	0
21/09/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,131.0000	2,102.0000	(1.361)	0	0	0
21/09/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,119.0000	8,148.0000	0.357	0	0	0
21/09/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	581.0000	554.0000	(4.647)	0	0	0
21/09/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	803.0000	776.0000	(3.362)	0	0	0
21/09/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,269.0000	6,298.0000	0.463	0	0	0
21/09/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	215.0000	228.0000	6.047	0	0	0

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21/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	89.0000	93.0000	4.494	0	0	0
21/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,319.0000	6,348.0000	0.459	0	0	0
21/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	171.0000	176.0000	2.924	0	0	0
21/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,139.0000	1,110.0000	(2.546)	0	0	0
21/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,519.0000	4,548.0000	0.642	0	0	0
21/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,783.0000	1,754.0000	(1.626)	0	0	0
21/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,932.0000	1,903.0000	(1.501)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	420.0000	395.0000	(5.952)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	133.0000	138.0000	3.759	0	0	0
21/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,320.0000	3,349.0000	0.873	0	0	0
21/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,081.0000	4,052.0000	(0.711)	0	0	0
21/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,131.0000	4,102.0000	(0.702)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	498.0000	472.0000	(5.221)	0	0	0
21/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,270.0000	4,298.0000	0.656	0	0	0
21/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,021.0000	3,049.0000	0.927	0	0	0
21/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	143.0000	130.0000	(9.091)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	383.0000	358.0000	(6.527)	0	0	0
21/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	151.0000	156.0000	3.311	0	0	0
21/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	675.0000	698.0000	3.407	0	0	0
21/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,733.0000	1,704.0000	(1.673)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	944.0000	916.0000	(2.966)	0	0	0
21/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,069.0000	6,098.0000	0.478	0	0	0
21/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	312.0000	328.0000	5.128	0	0	0
21/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	102.0000	106.0000	3.922	0	0	0
21/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	177.0000	162.0000	(8.475)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	8.0000	8.0000	-	0	0	0

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21/09/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
21/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	314.0000	290.0000	(7.643)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	348.0000	323.0000	(7.184)	0	0	0
21/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	252.0000	228.0000	(9.524)	0	0	0
21/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,131.0000	3,102.0000	(0.926)	0	0	0
21/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	757.0000	730.0000	(3.567)	0	0	0
21/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	765.0000	789.0000	3.137	0	0	0
21/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
21/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,019.0000	8,048.0000	0.362	0	0	0
21/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,119.0000	6,148.0000	0.474	0	0	0
21/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	675.0000	698.0000	3.407	0	0	0
21/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,819.0000	7,848.0000	0.371	0	0	0
21/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,124.0000	2,152.0000	1.318	0	0	0
21/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	588.0000	610.0000	3.741	0	0	0
21/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,731.0000	2,702.0000	(1.062)	0	0	0
21/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,869.0000	7,898.0000	0.369	0	0	0
21/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,120.0000	4,149.0000	0.704	0	0	0
21/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	46.0000	41.0000	(10.870)	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
21/09/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,041.0000	1,012.0000	(2.786)	0	0	0
21/09/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,074.0000	2,103.0000	1.398	0	0	0
21/09/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	133.0000	138.0000	3.759	0	0	0
21/09/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	504.0000	524.0000	3.968	0	0	0
21/09/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,530.0000	1,558.0000	1.830	0	0	0
21/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,273.0000	2,302.0000	1.276	0	0	0
21/09/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,069.0000	8,098.0000	0.359	0	0	0
21/09/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	278.0000	293.0000	5.396	0	0	0
21/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
21/09/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,481.0000	4,452.0000	(0.647)	0	0	0
21/09/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
21/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,181.0000	2,152.0000	(1.330)	0	0	0
21/09/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,975.0000	2,003.0000	1.418	0	0	0
21/09/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,223.0000	2,252.0000	1.305	0	0	0
21/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,070.0000	4,099.0000	0.713	0	0	0
21/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,181.0000	3,152.0000	(0.912)	0	0	0
21/09/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	5,981.0000	5,952.0000	(0.485)	0	0	0
21/09/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,681.0000	3,652.0000	(0.788)	0	0	0
21/09/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	314.0000	290.0000	(7.643)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	385.0000	403.0000	4.675	0	0	0
21/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	504.0000	524.0000	3.968	0	0	0
21/09/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,819.0000	5,848.0000	0.498	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,970.0000	3,999.0000	0.730	0	0	0
21/09/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
21/09/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	348.0000	323.0000	(7.184)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	423.0000	442.0000	4.492	0	0	0
21/09/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,681.0000	2,652.0000	(1.082)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,981.0000	3,952.0000	(0.728)	0	0	0
21/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	117.0000	121.0000	3.419	0	0	0
21/09/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	159.0000	145.0000	(8.805)	0	0	0
21/09/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,681.0000	5,652.0000	(0.510)	0	0	0
21/09/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,919.0000	7,948.0000	0.366	0	0	0
21/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	312.0000	328.0000	5.128	0	0	0
21/09/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,188.0000	1,159.0000	(2.441)	0	0	0
21/09/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,031.0000	4,002.0000	(0.719)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	2,981.0000	2,952.0000	(0.973)	0	0	0
21/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	143.0000	130.0000	(9.091)	0	0	0
21/09/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,031.0000	3,002.0000	(0.957)	0	0	0
21/09/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,484.0000	1,455.0000	(1.954)	0	0	0
21/09/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,319.0000	8,348.0000	0.349	0	0	0
21/09/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,181.0000	4,152.0000	(0.694)	0	0	0
21/09/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0

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21/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,969.0000	5,998.0000	0.486	0	0	0
21/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	348.0000	365.0000	4.885	0	0	0
21/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,826.0000	1,855.0000	1.588	0	0	0
21/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,435.0000	1,406.0000	(2.021)	0	0	0
21/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,631.0000	2,602.0000	(1.102)	0	0	0
21/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,631.0000	3,602.0000	(0.799)	0	0	0
21/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,683.0000	1,654.0000	(1.723)	0	0	0
21/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,931.0000	2,902.0000	(0.989)	0	0	0
21/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,220.0000	4,248.0000	0.664	0	0	0
21/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	712.0000	685.0000	(3.792)	0	0	0
21/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,931.0000	5,902.0000	(0.489)	0	0	0
21/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
21/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,569.0000	4,598.0000	0.635	0	0	0
21/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,320.0000	4,348.0000	0.648	0	0	0
21/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,431.0000	4,402.0000	(0.654)	0	0	0
21/09/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,219.0000	8,248.0000	0.353	0	0	0
21/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,323.0000	2,351.0000	1.205	0	0	0
21/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,580.0000	1,607.0000	1.709	0	0	0
21/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,219.0000	6,248.0000	0.466	0	0	0
21/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,969.0000	7,998.0000	0.364	0	0	0

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21/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,071.0000	3,099.0000	0.912	0	0	0
21/09/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,369.0000	6,398.0000	0.455	0	0	0
21/09/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,370.0000	4,398.0000	0.641	0	0	0
21/09/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,369.0000	8,398.0000	0.347	0	0	0
21/09/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,633.0000	1,604.0000	(1.776)	0	0	0
21/09/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,373.0000	2,401.0000	1.180	0	0	0
21/09/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,170.0000	4,199.0000	0.695	0	0	0
21/09/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,169.0000	6,198.0000	0.470	0	0	0
21/09/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	2,174.0000	2,202.0000	1.288	0	0	0
21/09/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,169.0000	8,198.0000	0.355	0	0	0
21/09/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	850.0000	822.0000	(3.294)	0	0	0
21/09/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
21/09/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,831.0000	3,802.0000	(0.757)	0	0	0
21/09/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
21/09/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/09/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	897.0000	869.0000	(3.122)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,831.0000	2,802.0000	(1.024)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	1,832.0000	1,804.0000	(1.528)	0	0	0
21/09/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,882.0000	1,853.0000	(1.541)	0	0	0
21/09/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,881.0000	3,852.0000	(0.747)	0	0	0
21/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,881.0000	2,852.0000	(1.007)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD	2010/03/15			Currency Future	6.5816	6.5545	(0.412)	6.6000	6.6000	118
21/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,219.0000	8,246.0000	0.329	0	0	0
21/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	561.0000	541.0000	(3.565)	0	0	0
21/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,009.0000	2,034.0000	1.244	0	0	0
21/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	632.0000	611.0000	(3.323)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	270.0000	257.0000	(4.815)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	198.0000	187.0000	(5.556)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	307.0000	292.0000	(4.886)	0	0	0
21/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,346.0000	2,371.0000	1.066	0	0	0
21/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	248.0000	256.0000	3.226	0	0	0
21/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	330.0000	312.0000	(5.455)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	422.0000	436.0000	3.318	0	0	0
21/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,134.0000	2,108.0000	(1.218)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,220.0000	6,247.0000	0.434	0	0	0
21/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	380.0000	361.0000	(5.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	183.0000	190.0000	3.825	0	0	0
21/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,369.0000	8,396.0000	0.323	0	0	0
21/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	100.0000	107.0000	7.000	0	0	0
21/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	307.0000	292.0000	(4.886)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,150.0000	1,123.0000	(2.348)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
21/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	146.0000	153.0000	4.795	0	0	0
21/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	325.0000	338.0000	4.000	0	0	0
21/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	566.0000	583.0000	3.004	0	0	0
21/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,782.0000	2,756.0000	(0.935)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,982.0000	2,955.0000	(0.905)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	129.0000	136.0000	5.426	0	0	0
21/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
21/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	325.0000	338.0000	4.000	0	0	0
21/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,789.0000	1,761.0000	(1.565)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	527.0000	508.0000	(3.605)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,053.0000	1,027.0000	(2.469)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	389.0000	402.0000	3.342	0	0	0
21/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	529.0000	545.0000	3.025	0	0	0
21/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,869.0000	7,896.0000	0.343	0	0	0
21/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	829.0000	807.0000	(2.654)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,005.0000	981.0000	(2.388)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	464.0000	445.0000	(4.095)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,169.0000	8,196.0000	0.331	0	0	0
21/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,987.0000	1,960.0000	(1.359)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	357.0000	369.0000	3.361	0	0	0
21/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	495.0000	476.0000	(3.838)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,032.0000	4,005.0000	(0.670)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,370.0000	6,397.0000	0.424	0	0	0
21/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,182.0000	3,155.0000	(0.849)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	457.0000	472.0000	3.282	0	0	0
21/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	407.0000	388.0000	(4.668)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,870.0000	5,897.0000	0.460	0	0	0
21/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,058.0000	2,082.0000	1.166	0	0	0
21/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	683.0000	701.0000	2.635	0	0	0
21/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	238.0000	226.0000	(5.042)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	225.0000	233.0000	3.556	0	0	0
21/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,782.0000	3,755.0000	(0.714)	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
21/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,020.0000	6,047.0000	0.449	0	0	0
21/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,069.0000	8,096.0000	0.335	0	0	0
21/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	435.0000	416.0000	(4.368)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,032.0000	3,005.0000	(0.891)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,182.0000	4,155.0000	(0.646)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	273.0000	281.0000	2.930	0	0	0
21/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,874.0000	3,900.0000	0.671	0	0	0
21/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,319.0000	8,346.0000	0.325	0	0	0
21/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,023.0000	4,050.0000	0.671	0	0	0
21/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	288.0000	274.0000	(4.861)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	164.0000	171.0000	4.268	0	0	0
21/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	183.0000	190.0000	3.825	0	0	0
21/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	354.0000	336.0000	(5.085)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
21/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
21/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,036.0000	2,009.0000	(1.326)	0	0	0
21/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	464.0000	445.0000	(4.095)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	298.0000	307.0000	3.020	0	0	0
21/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,912.0000	1,937.0000	1.308	0	0	0
21/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,322.0000	4,349.0000	0.625	0	0	0
21/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,005.0000	981.0000	(2.388)	0	0	0
21/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	605.0000	622.0000	2.810	0	0	0
21/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,973.0000	4,000.0000	0.680	0	0	0
21/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	65.0000	71.0000	9.231	0	0	0
21/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	203.0000	211.0000	3.941	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,070.0000	6,097.0000	0.445	0	0	0
21/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,183.0000	2,158.0000	(1.145)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,970.0000	5,997.0000	0.452	0	0	0
21/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,838.0000	1,811.0000	(1.469)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	872.0000	849.0000	(2.638)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
21/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	146.0000	153.0000	4.795	0	0	0
21/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,172.0000	4,199.0000	0.647	0	0	0
21/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	238.0000	226.0000	(5.042)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
21/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,201.0000	2,226.0000	1.136	0	0	0
21/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,932.0000	2,905.0000	(0.921)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,170.0000	6,197.0000	0.438	0	0	0
21/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,682.0000	3,655.0000	(0.733)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,969.0000	7,996.0000	0.339	0	0	0
21/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,932.0000	3,905.0000	(0.687)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,682.0000	2,656.0000	(0.969)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	457.0000	472.0000	3.282	0	0	0
21/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	527.0000	508.0000	(3.605)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	270.0000	257.0000	(4.815)	0	0	0
21/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,073.0000	4,099.0000	0.638	0	0	0
21/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	596.0000	575.0000	(3.523)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,690.0000	1,663.0000	(1.598)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,132.0000	3,105.0000	(0.862)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,320.0000	6,347.0000	0.427	0	0	0

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21/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	389.0000	402.0000	3.342	0	0	0
21/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,937.0000	1,910.0000	(1.394)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,272.0000	4,299.0000	0.632	0	0	0
21/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	960.0000	937.0000	(2.396)	0	0	0
21/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,824.0000	3,850.0000	0.680	0	0	0
21/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	747.0000	726.0000	(2.811)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,132.0000	4,105.0000	(0.653)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	48.0000	53.0000	10.417	0	0	0
21/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,105.0000	2,130.0000	1.188	0	0	0
21/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,270.0000	6,297.0000	0.431	0	0	0
21/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
21/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	114.0000	121.0000	6.140	0	0	0
21/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,919.0000	7,946.0000	0.341	0	0	0
21/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,372.0000	4,399.0000	0.618	0	0	0
21/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,819.0000	7,846.0000	0.345	0	0	0
21/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,961.0000	1,985.0000	1.224	0	0	0
21/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,269.0000	8,296.0000	0.327	0	0	0
21/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,820.0000	5,847.0000	0.464	0	0	0
21/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
21/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,101.0000	1,075.0000	(2.361)	0	0	0
21/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,864.0000	1,889.0000	1.341	0	0	0
21/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,298.0000	2,322.0000	1.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	669.0000	648.0000	(3.139)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,923.0000	3,950.0000	0.688	0	0	0
21/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	87.0000	94.0000	8.046	0	0	0
21/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	788.0000	766.0000	(2.792)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,199.0000	1,172.0000	(2.252)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,920.0000	5,947.0000	0.456	0	0	0
21/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	17.0000	17.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,832.0000	2,806.0000	(0.918)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,019.0000	8,046.0000	0.337	0	0	0
21/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,085.0000	2,059.0000	(1.247)	0	0	0
21/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,732.0000	3,705.0000	(0.723)	0	0	0
21/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,732.0000	2,706.0000	(0.952)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,982.0000	3,955.0000	(0.678)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,082.0000	4,055.0000	(0.661)	0	0	0
21/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,739.0000	1,712.0000	(1.553)	0	0	0
21/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	492.0000	508.0000	3.252	0	0	0
21/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,082.0000	3,055.0000	(0.876)	0	0	0
21/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,249.0000	2,274.0000	1.112	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,222.0000	4,249.0000	0.640	0	0	0
21/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
21/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,394.0000	2,419.0000	1.044	0	0	0
21/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,632.0000	3,605.0000	(0.743)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,632.0000	2,606.0000	(0.988)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,640.0000	1,613.0000	(1.646)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	76.0000	82.0000	7.895	0	0	0
21/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	707.0000	686.0000	(2.970)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,832.0000	3,805.0000	(0.705)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	915.0000	893.0000	(2.404)	0	0	0
21/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
21/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
21/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,888.0000	1,860.0000	(1.483)	0	0	0
21/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,882.0000	3,855.0000	(0.696)	0	0	0
21/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,153.0000	2,178.0000	1.161	0	0	0
21/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,882.0000	2,856.0000	(0.902)	0	0	0
21/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,119.0000	8,146.0000	0.333	0	0	0
21/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,120.0000	6,147.0000	0.441	0	0	0
21/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,123.0000	4,149.0000	0.631	0	0	0
21/09/2009	ZAAD	2010/06/14			Currency Future	6.6238	6.5991	(0.373)	0.0000	0.0000	0
21/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	335.0000	343.0000	2.388	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD 2010/06/14	4.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/09/2009	ZAAD 2010/06/14	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	5.50	Put	Currency Future	42.0000	42.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	12.55	Put	Currency Future	5,930.0000	5,954.0000	0.405	0	0	0
21/09/2009	ZAAD 2010/06/14	8.50	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
21/09/2009	ZAAD 2010/06/14	14.55	Put	Currency Future	7,928.0000	7,952.0000	0.303	0	0	0
21/09/2009	ZAAD 2010/06/14	5.50	Call	Currency Future	1,166.0000	1,141.0000	(2.144)	0	0	0
21/09/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	2,034.0000	2,009.0000	(1.229)	0	0	0
21/09/2009	ZAAD 2010/06/14	6.60	Call	Currency Future	412.0000	397.0000	(3.641)	0	0	0
21/09/2009	ZAAD 2010/06/14	6.50	Call	Currency Future	459.0000	442.0000	(3.704)	0	0	0
21/09/2009	ZAAD 2010/06/14	8.50	Put	Currency Future	1,964.0000	1,985.0000	1.069	0	0	0
21/09/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	4,024.0000	3,999.0000	(0.621)	0	0	0
21/09/2009	ZAAD 2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	6.55	Call	Currency Future	435.0000	419.0000	(3.678)	0	0	0
21/09/2009	ZAAD 2010/06/14	10.50	Put	Currency Future	3,897.0000	3,920.0000	0.590	0	0	0
21/09/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	3,026.0000	3,001.0000	(0.826)	0	0	0
21/09/2009	ZAAD 2010/06/14	6.60	Put	Currency Future	389.0000	397.0000	2.057	0	0	0
21/09/2009	ZAAD 2010/06/14	4.50	Call	Currency Future	2,132.0000	2,108.0000	(1.126)	0	0	0
21/09/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	6.55	Put	Currency Future	361.0000	370.0000	2.493	0	0	0
21/09/2009	ZAAD 2010/06/14	14.50	Put	Currency Future	7,878.0000	7,902.0000	0.305	0	0	0
21/09/2009	ZAAD 2010/06/14	10.55	Put	Currency Future	3,946.0000	3,969.0000	0.583	0	0	0
21/09/2009	ZAAD 2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	10.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/09/2009	ZAAD 2010/06/14	8.55	Put	Currency Future	2,011.0000	2,033.0000	1.094	0	0	0
21/09/2009	ZAAD 2010/06/14	3.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	3.55	Call	Currency Future	3,075.0000	3,051.0000	(0.780)	0	0	0
21/09/2009	ZAAD 2010/06/14	12.50	Put	Currency Future	5,880.0000	5,905.0000	0.425	0	0	0
21/09/2009	ZAAD 2010/06/14	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	10.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/09/2009	ZAAD 2010/06/14	3.50	Call	Currency Future	3,125.0000	3,101.0000	(0.768)	0	0	0
21/09/2009	ZAAD 2010/06/14	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD 2010/06/14	6.70	Call	Currency Future	372.0000	359.0000	(3.495)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,074.0000	4,049.0000	(0.614)	0	0	0
21/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,124.0000	4,099.0000	(0.606)	0	0	0
21/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	449.0000	460.0000	2.450	0	0	0
21/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,083.0000	2,059.0000	(1.152)	0	0	0
21/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
21/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,119.0000	1,094.0000	(2.234)	0	0	0
21/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
21/09/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	391.0000	377.0000	(3.581)	0	0	0
21/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
21/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,027.0000	1,005.0000	(2.142)	0	0	0
21/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	417.0000	428.0000	2.638	0	0	0
21/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
21/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,106.0000	2,127.0000	0.997	0	0	0
21/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,045.0000	4,068.0000	0.569	0	0	0
21/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,028.0000	8,052.0000	0.299	0	0	0
21/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,030.0000	6,054.0000	0.398	0	0	0
21/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	1,984.0000	1,960.0000	(1.210)	0	0	0
21/09/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	2,976.0000	2,951.0000	(0.840)	0	0	0
21/09/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
21/09/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/09/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	49.0000	49.0000	-	0	0	0
21/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,073.0000	1,048.0000	(2.330)	0	0	0
21/09/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,995.0000	4,019.0000	0.601	0	0	0
21/09/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	2,059.0000	2,080.0000	1.020	0	0	0
21/09/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,978.0000	8,002.0000	0.301	0	0	0
21/09/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/09/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/09/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,980.0000	6,004.0000	0.401	0	0	0
21/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/09/2009	ZAAD 2010/06/14	2.65	Call	Currency Future	3,974.0000	3,949.0000	(0.629)	0	0	0
Grand Total:										955,425