



Derivatives High/Low Report

High/Low for 22/09/2009

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
22/09/2009	\$ / R 2009/12/14			Currency Future	7.6054	7.4910	(1.504)	8.5800	7.4800	332,370
22/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	337.0000	403.0000	19.585	0	0	0
22/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	712.0000	801.0000	12.500	0	0	0
22/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,437.0000	1,543.0000	7.376	0	0	0
22/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	42.0000	55.0000	30.952	0	0	0
22/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,758.0000	1,644.0000	(6.485)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	306.0000	244.0000	(20.261)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	209.0000	167.0000	(20.096)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	165.0000	201.0000	21.818	0	0	0
22/09/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,148.0000	3,261.0000	3.590	0	0	0
22/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,845.0000	5,959.0000	1.950	0	0	0
22/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,055.0000	3,941.0000	(2.811)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,857.0000	1,743.0000	(6.139)	0	0	0
22/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,795.0000	7,909.0000	1.462	0	0	0
22/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	251.0000	303.0000	20.717	0	0	0
22/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	118.0000	92.0000	(22.034)	0	0	87
22/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	195.0000	154.0000	(21.026)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,677.0000	1,785.0000	6.440	0	0	0
22/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,395.0000	6,509.0000	1.783	0	0	0
22/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	590.0000	674.0000	14.237	0	0	0
22/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,395.0000	5,509.0000	2.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,048.0000	3,162.0000	3.740	0	0	0
22/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
22/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,556.0000	2,441.0000	(4.499)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	886.0000	780.0000	(11.964)	0	0	0
22/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
22/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,446.0000	3,560.0000	3.308	0	0	0
22/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,695.0000	7,809.0000	1.481	0	0	0
22/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
22/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	439.0000	513.0000	16.856	0	0	0
22/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,872.0000	1,980.0000	5.769	0	0	0
22/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,198.0000	3,311.0000	3.533	0	0	0
22/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,305.0000	3,191.0000	(3.449)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	420.0000	342.0000	(18.571)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,064.0000	1,163.0000	9.305	0	0	0
22/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,045.0000	4,159.0000	2.818	0	0	0
22/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	404.0000	476.0000	17.822	0	0	0
22/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,708.0000	1,594.0000	(6.674)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	243.0000	194.0000	(20.165)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,249.0000	1,351.0000	8.167	0	0	0
22/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	147.0000	180.0000	22.449	0	0	0
22/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,314.0000	1,200.0000	(8.676)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,606.0000	2,491.0000	(4.413)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,856.0000	2,741.0000	(4.027)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,306.0000	2,192.0000	(4.944)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	136.0000	107.0000	(21.324)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	75
22/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,202.0000	1,304.0000	8.486	0	0	0
22/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	65.0000	51.0000	(21.538)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	453.0000	371.0000	(18.102)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	58.0000	74.0000	27.586	0	0	0
22/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,706.0000	2,591.0000	(4.250)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	146.0000	115.0000	(21.233)	0	0	100
22/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	590.0000	674.0000	14.237	0	0	0
22/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,195.0000	4,309.0000	2.718	0	0	0
22/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	841.0000	737.0000	(12.366)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	209.0000	167.0000	(20.096)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,609.0000	1,495.0000	(7.085)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	225.0000	180.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	146.0000	115.0000	(21.233)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,245.0000	5,359.0000	2.173	0	0	0
22/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	36.0000	46.0000	27.778	0	0	0
22/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,345.0000	7,459.0000	1.552	0	0	0
22/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	181.0000	143.0000	(20.994)	0	0	1,700
22/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,018.0000	1,117.0000	9.725	0	0	0
22/09/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,645.0000	4,759.0000	2.454	0	0	0
22/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,545.0000	7,659.0000	1.511	0	0	0
22/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	131.0000	161.0000	22.901	0	0	0
22/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	475.0000	552.0000	16.211	0	0	100
22/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,309.0000	2,419.0000	4.764	0	0	0
22/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	74.0000	58.0000	(21.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,071.0000	960.0000	(10.364)	0	0	0
22/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,645.0000	7,759.0000	1.491	0	0	0
22/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,023.0000	914.0000	(10.655)	0	0	0
22/09/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,145.0000	7,259.0000	1.596	0	0	0
22/09/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	281.0000	226.0000	(19.573)	0	0	39
22/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	370.0000	439.0000	18.649	0	0	200
22/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	521.0000	434.0000	(16.699)	0	0	0
22/09/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	630.0000	716.0000	13.651	0	0	0
22/09/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,920.0000	2,029.0000	5.677	0	0	0
22/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,045.0000	6,159.0000	1.886	0	0	0
22/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
22/09/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/09/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	276.0000	335.0000	21.377	0	0	0
22/09/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	3,000
22/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/09/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,945.0000	6,059.0000	1.918	0	0	0
22/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,007.0000	1,893.0000	(5.680)	0	0	0
22/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,801.0000	2,913.0000	3.999	0	0	0
22/09/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,745.0000	5,859.0000	1.984	0	0	0
22/09/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/09/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	486.0000	402.0000	(17.284)	0	0	0
22/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	115.0000	143.0000	24.348	0	0	5,000
22/09/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	11,185
22/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,018.0000	1,117.0000	9.725	0	0	0
22/09/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,774.0000	1,883.0000	6.144	0	0	0
22/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
22/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	754.0000	845.0000	12.069	0	0	0
22/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	712.0000	801.0000	12.500	0	0	0
22/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
22/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,297.0000	3,411.0000	3.458	0	0	0
22/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	21.0000	28.0000	33.333	0	0	0
22/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,495.0000	7,609.0000	1.521	0	0	0
22/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	110.0000	86.0000	(21.818)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	251.0000	303.0000	20.717	0	0	0
22/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,695.0000	4,809.0000	2.428	0	0	0
22/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,045.0000	5,159.0000	2.260	0	0	0
22/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	977.0000	869.0000	(11.054)	0	0	0
22/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	260
22/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,064.0000	1,163.0000	9.305	0	0	0
22/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,397.0000	3,510.0000	3.326	0	0	0
22/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,949.0000	3,062.0000	3.832	0	0	0
22/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,407.0000	2,518.0000	4.612	0	0	0
22/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,195.0000	5,309.0000	2.194	0	0	0
22/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	243.0000	194.0000	(20.165)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,155.0000	1,257.0000	8.831	0	0	0
22/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	840.0000	934.0000	11.190	0	0	0
22/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,533.0000	1,639.0000	6.915	0	0	0
22/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	337.0000	403.0000	19.585	0	0	0
22/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	118.0000	92.0000	(22.034)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	65.0000	51.0000	(21.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,358.0000	2,468.0000	4.665	0	0	0
22/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,845.0000	4,959.0000	2.353	0	0	0
22/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,745.0000	5,859.0000	1.984	0	0	0
22/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,945.0000	8,059.0000	1.435	0	0	0
22/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,957.0000	1,843.0000	(5.825)	0	0	0
22/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,363.0000	1,249.0000	(8.364)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	168.0000	133.0000	(20.833)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,145.0000	4,259.0000	2.750	0	0	0
22/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,109.0000	1,210.0000	9.107	0	0	0
22/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	713.0000	615.0000	(13.745)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	67.0000	85.0000	26.866	0	0	0
22/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,956.0000	2,841.0000	(3.890)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	100
22/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,295.0000	1,399.0000	8.031	0	0	0
22/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,345.0000	5,459.0000	2.133	0	0	0
22/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	673.0000	576.0000	(14.413)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,205.0000	3,091.0000	(3.557)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
22/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	513.0000	592.0000	15.400	0	0	0
22/09/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,756.0000	2,641.0000	(4.173)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,167.0000	1,055.0000	(9.597)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	884.0000	979.0000	10.747	0	0	0
22/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,702.0000	2,814.0000	4.145	0	0	0
22/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,245.0000	4,359.0000	2.686	0	0	0
22/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,806.0000	2,691.0000	(4.098)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,216.0000	1,103.0000	(9.293)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.45	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
22/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,629.0000	1,736.0000	6.568	0	0	0
22/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	90.0000	70.0000	(22.222)	0	0	247
22/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,745.0000	4,859.0000	2.403	0	0	0
22/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,206.0000	2,092.0000	(5.168)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,156.0000	2,042.0000	(5.288)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,745.0000	4,859.0000	2.403	0	0	0
22/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	360.0000	288.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,355.0000	3,241.0000	(3.398)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	168.0000	133.0000	(20.833)	0	0	200
22/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	78.0000	61.0000	(21.795)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,652.0000	2,764.0000	4.223	0	0	0
22/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,155.0000	1,257.0000	8.831	0	0	0
22/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,495.0000	4,609.0000	2.536	0	0	0
22/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,045.0000	5,159.0000	2.260	0	0	0
22/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	205.0000	247.0000	20.488	0	0	0
22/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	74.0000	58.0000	(21.622)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,603.0000	2,715.0000	4.303	0	0	0
22/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,356.0000	2,242.0000	(4.839)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	227.0000	273.0000	20.264	0	0	0
22/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	513.0000	592.0000	15.400	0	0	0
22/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	973.0000	1,070.0000	9.969	0	0	0
22/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,358.0000	2,468.0000	4.665	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,445.0000	4,559.0000	2.565	0	0	0
22/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,098.0000	3,211.0000	3.648	0	0	0
22/09/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,945.0000	7,059.0000	1.641	0	0	0
22/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,343.0000	1,447.0000	7.744	0	0	0
22/09/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
22/09/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,645.0000	5,759.0000	2.019	0	0	0
22/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	713.0000	615.0000	(13.745)	0	0	0
22/09/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,305.0000	4,191.0000	(2.648)	0	0	0
22/09/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,745.0000	7,859.0000	1.472	0	0	0
22/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,445.0000	8,559.0000	1.350	0	0	0
22/09/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,211.0000	2,321.0000	4.975	0	0	0
22/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,545.0000	4,659.0000	2.508	0	0	0
22/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	551.0000	632.0000	14.701	0	0	0
22/09/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,969.0000	2,078.0000	5.536	0	0	0
22/09/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,045.0000	4,159.0000	2.818	0	0	0
22/09/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	156.0000	123.0000	(21.154)	0	0	2,560
22/09/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	671.0000	758.0000	12.966	0	0	0
22/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,445.0000	6,559.0000	1.769	0	0	0
22/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	521.0000	434.0000	(16.699)	0	0	0
22/09/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	332.0000	264.0000	(20.482)	0	0	747
22/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	306.0000	244.0000	(20.261)	0	0	0
22/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	404.0000	476.0000	17.822	0	0	0
22/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	126.0000	99.0000	(21.429)	0	0	0
22/09/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,109.0000	1,210.0000	9.107	0	0	0
22/09/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,195.0000	7,309.0000	1.584	0	0	0
22/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,345.0000	8,459.0000	1.366	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,845.0000	6,959.0000	1.665	0	0	0
22/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	103.0000	80.0000	(22.330)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	115.0000	143.0000	24.348	0	0	0
22/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,155.0000	3,041.0000	(3.613)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,554.0000	2,666.0000	4.385	0	0	0
22/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,445.0000	5,559.0000	2.094	0	0	0
22/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,795.0000	5,909.0000	1.967	0	0	0
22/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	77.0000	98.0000	27.273	0	0	0
22/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	797.0000	889.0000	11.543	0	0	0
22/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,390.0000	1,495.0000	7.554	0	0	0
22/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,245.0000	5,359.0000	2.173	0	0	0
22/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,795.0000	8,909.0000	1.296	0	0	0
22/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	58.0000	74.0000	27.586	0	0	0
22/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,455.0000	3,341.0000	(3.300)	0	0	0
22/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,406.0000	2,292.0000	(4.738)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,595.0000	4,709.0000	2.481	0	0	0
22/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,696.0000	3,810.0000	3.084	0	0	0
22/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,995.0000	7,109.0000	1.630	0	0	0
22/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,605.0000	3,491.0000	(3.162)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,412.0000	1,298.0000	(8.074)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	184.0000	224.0000	21.739	0	0	0
22/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,895.0000	7,009.0000	1.653	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	96.0000	75.0000	(21.875)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,945.0000	4,060.0000	2.915	0	0	0
22/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,695.0000	6,809.0000	1.703	0	0	0
22/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,245.0000	7,359.0000	1.573	0	0	0
22/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	261.0000	209.0000	(19.923)	0	0	0
22/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,949.0000	3,062.0000	3.832	0	0	0
22/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,895.0000	6,009.0000	1.934	0	0	0
22/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,554.0000	2,666.0000	4.385	0	0	0
22/09/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,006.0000	2,891.0000	(3.826)	0	0	0
22/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,405.0000	3,291.0000	(3.348)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	390.0000	315.0000	(19.231)	0	0	15,512
22/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,895.0000	9,009.0000	1.282	0	0	0
22/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	797.0000	889.0000	11.543	0	0	0
22/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	9,530
22/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,945.0000	4,060.0000	2.915	0	0	0
22/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	755.0000	655.0000	(13.245)	0	0	0
22/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	225.0000	180.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,695.0000	8,809.0000	1.311	0	0	0
22/09/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
22/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,795.0000	6,909.0000	1.678	0	0	0
22/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	840.0000	934.0000	11.190	0	0	0
22/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	633.0000	539.0000	(14.850)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	928.0000	1,025.0000	10.453	0	0	0
22/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,872.0000	1,980.0000	5.769	0	0	0
22/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,505.0000	2,616.0000	4.431	0	0	0
22/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,347.0000	3,461.0000	3.406	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	337.0000	403.0000	19.585	0	0	0
22/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	96.0000	75.0000	(21.875)	0	0	50
22/09/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/09/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	84.0000	66.0000	(21.429)	0	0	0
22/09/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,823.0000	1,931.0000	5.924	0	0	0
22/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	243.0000	194.0000	(20.165)	0	0	0
22/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	370.0000	439.0000	18.649	0	0	0
22/09/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,645.0000	6,759.0000	1.716	0	0	0
22/09/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,560.0000	1,446.0000	(7.308)	0	0	0
22/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,119.0000	1,007.0000	(10.009)	0	0	0
22/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/09/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	50.0000	64.0000	28.000	0	0	0
22/09/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
22/09/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,456.0000	2,342.0000	(4.642)	0	0	0
22/09/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,345.0000	6,459.0000	1.797	0	0	0
22/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/09/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
22/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,260.0000	2,370.0000	4.867	0	0	0
22/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,106.0000	1,992.0000	(5.413)	0	0	0
22/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	103.0000	80.0000	(22.330)	0	0	0
22/09/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,581.0000	1,688.0000	6.768	0	0	0
22/09/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,510.0000	1,397.0000	(7.483)	0	0	0
22/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	360.0000	288.0000	(20.000)	0	0	21
22/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	84.0000	66.0000	(21.429)	0	0	0
22/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,506.0000	2,391.0000	(4.589)	0	0	0
22/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	205.0000	247.0000	20.488	0	0	10
22/09/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	928.0000	1,025.0000	10.453	0	0	0
22/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,845.0000	8,959.0000	1.289	0	0	0
22/09/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,755.0000	3,641.0000	(3.036)	0	0	0
22/09/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,295.0000	7,409.0000	1.563	0	0	0
22/09/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,645.0000	8,759.0000	1.319	0	0	0
22/09/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,659.0000	1,545.0000	(6.872)	0	0	0
22/09/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
22/09/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,745.0000	6,859.0000	1.690	0	0	0
22/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,808.0000	1,694.0000	(6.305)	0	0	0
22/09/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,505.0000	3,391.0000	(3.252)	0	0	0
22/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	306.0000	368.0000	20.261	0	0	0
22/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,656.0000	2,541.0000	(4.330)	0	0	0
22/09/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,705.0000	3,591.0000	(3.077)	0	0	0
22/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
22/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/09/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,545.0000	8,659.0000	1.334	0	0	0
22/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,595.0000	6,709.0000	1.729	0	0	0
22/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,655.0000	3,541.0000	(3.119)	0	0	0
22/09/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,247.0000	3,361.0000	3.511	0	0	0
22/09/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	594.0000	502.0000	(15.488)	0	0	0
22/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	15,512
22/09/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,726.0000	1,834.0000	6.257	0	0	0
22/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,163.0000	2,272.0000	5.039	0	0	0
22/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,545.0000	6,659.0000	1.742	0	0	0
22/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,595.0000	8,709.0000	1.326	0	0	0
22/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,846.0000	3,960.0000	2.964	0	0	0
22/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,295.0000	8,409.0000	1.374	0	0	0
22/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	557.0000	467.0000	(16.158)	0	0	0
22/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
22/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,245.0000	6,359.0000	1.825	0	0	0
22/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,745.0000	8,859.0000	1.304	0	0	0
22/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	102.0000	126.0000	23.529	0	0	0
22/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	89.0000	111.0000	24.719	0	0	0
22/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,256.0000	2,142.0000	(5.053)	0	0	0
22/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,446.0000	3,560.0000	3.308	0	0	0
22/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,295.0000	5,409.0000	2.153	0	0	0
22/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,461.0000	1,347.0000	(7.803)	0	0	0
22/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,495.0000	8,609.0000	1.342	0	0	0
22/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,555.0000	3,441.0000	(3.207)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,145.0000	8,259.0000	1.400	0	0	0
22/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,265.0000	1,152.0000	(8.933)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,343.0000	1,447.0000	7.744	0	0	0
22/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,795.0000	4,909.0000	2.377	0	0	0
22/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,105.0000	2,991.0000	(3.671)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,456.0000	2,567.0000	4.520	0	0	0
22/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,255.0000	3,141.0000	(3.502)	0	0	0
22/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,495.0000	6,609.0000	1.755	0	0	0
22/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,245.0000	8,359.0000	1.383	0	0	0
22/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,746.0000	3,860.0000	3.043	0	0	0
22/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,395.0000	4,509.0000	2.594	0	0	0
22/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,895.0000	4,010.0000	2.953	0	0	0
22/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,195.0000	6,309.0000	1.840	0	0	0
22/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,900.0000	3,012.0000	3.862	0	0	0
22/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,195.0000	5,309.0000	2.194	0	0	0
22/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,726.0000	1,834.0000	6.257	0	0	0
22/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,595.0000	5,709.0000	2.038	0	0	0
22/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,629.0000	1,736.0000	6.568	0	0	0
22/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,055.0000	3,941.0000	(2.811)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,095.0000	5,209.0000	2.237	0	0	0
22/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	3,055.0000	2,941.0000	(3.732)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,751.0000	2,864.0000	4.108	0	0	0
22/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,245.0000	4,359.0000	2.686	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,295.0000	4,409.0000	2.654	0	0	0
22/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	798.0000	696.0000	(12.782)	0	0	0
22/09/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,395.0000	8,509.0000	1.358	0	0	0
22/09/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	2,057.0000	1,942.0000	(5.591)	0	0	0
22/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,546.0000	3,660.0000	3.215	0	0	0
22/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
22/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,850.0000	2,963.0000	3.965	0	0	0
22/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
22/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	931.0000	824.0000	(11.493)	0	0	0
22/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	4,005.0000	3,891.0000	(2.846)	0	0	0
22/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,390.0000	1,495.0000	7.554	0	0	0
22/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,505.0000	2,616.0000	4.431	0	0	0
22/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,646.0000	3,760.0000	3.127	0	0	0
22/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,999.0000	3,112.0000	3.768	0	0	0
22/09/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,995.0000	4,109.0000	2.854	0	0	0
22/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,295.0000	1,399.0000	8.031	0	0	0
22/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,496.0000	3,610.0000	3.261	0	0	0
22/09/2009	\$ / R 2009/12/14	11.25	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
22/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,696.0000	3,810.0000	3.084	0	0	0
22/09/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,345.0000	4,459.0000	2.624	0	0	0
22/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,695.0000	4,809.0000	2.428	0	0	0
22/09/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,260.0000	2,370.0000	4.867	0	0	0
22/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,945.0000	5,059.0000	2.305	0	0	0
22/09/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,095.0000	8,209.0000	1.408	0	0	0
22/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
22/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,071.0000	960.0000	(10.364)	0	0	0
22/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,198.0000	3,311.0000	3.533	0	0	0
22/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
22/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,855.0000	3,741.0000	(2.957)	0	0	0
22/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,596.0000	3,710.0000	3.170	0	0	0
22/09/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,495.0000	5,609.0000	2.075	0	0	0
22/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,533.0000	1,639.0000	6.915	0	0	0
22/09/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,995.0000	6,109.0000	1.902	0	0	0
22/09/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,195.0000	4,309.0000	2.718	0	0	0
22/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,249.0000	1,351.0000	8.167	0	0	0
22/09/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,895.0000	5,009.0000	2.329	0	0	0
22/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,495.0000	5,609.0000	2.075	0	0	0
22/09/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,095.0000	4,209.0000	2.784	0	0	0
22/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,295.0000	6,409.0000	1.811	0	0	0
22/09/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,045.0000	8,159.0000	1.417	0	0	0
22/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,095.0000	6,209.0000	1.870	0	0	0
22/09/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,145.0000	6,259.0000	1.855	0	0	0
22/09/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,066.0000	2,175.0000	5.276	0	0	0
22/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
22/09/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
22/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,495.0000	4,609.0000	2.536	0	0	0
22/09/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,955.0000	3,841.0000	(2.882)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,295.0000	4,409.0000	2.654	0	0	0
22/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,907.0000	1,793.0000	(5.978)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,114.0000	2,224.0000	5.203	0	0	0
22/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,114.0000	2,224.0000	5.203	0	0	0
22/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,995.0000	5,109.0000	2.282	0	0	0
22/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,906.0000	2,791.0000	(3.957)	0	0	0
22/09/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,695.0000	5,809.0000	2.002	0	0	0
22/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,018.0000	2,126.0000	5.352	0	0	0
22/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,796.0000	3,910.0000	3.003	0	0	0
22/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
22/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	7,995.0000	8,109.0000	1.426	0	0	0
22/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,603.0000	2,715.0000	4.303	0	0	0
22/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,018.0000	2,126.0000	5.352	0	0	0
22/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2009/12/14	4.70	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
22/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	36.0000	46.0000	27.778	0	0	0
22/09/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,195.0000	8,309.0000	1.391	0	0	0
22/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	841.0000	737.0000	(12.366)	0	0	0
22/09/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,155.0000	4,041.0000	(2.744)	0	0	0
22/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,905.0000	3,791.0000	(2.919)	0	0	0
22/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,156.0000	2,042.0000	(5.288)	0	0	0
22/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,155.0000	3,041.0000	(3.613)	0	0	0
22/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
22/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,167.0000	1,055.0000	(9.597)	0	0	0
22/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/09/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,845.0000	7,959.0000	1.453	0	0	0
22/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	7,895.0000	8,009.0000	1.444	0	0	0
22/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,805.0000	3,691.0000	(2.996)	0	0	0
22/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,808.0000	1,694.0000	(6.305)	0	0	0
22/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,806.0000	2,691.0000	(4.098)	0	0	0
22/09/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,105.0000	3,991.0000	(2.777)	0	0	0
22/09/2009	\$ / R	2010/03/15			Currency Future	7.7295	7.6170	(1.455)	7.6800	7.6800	8,562
22/09/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	194.0000	165.0000	(14.948)	0	0	0
22/09/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,065.0000	1,148.0000	7.793	0	0	0
22/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,900.0000	4,008.0000	2.769	0	0	0
22/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,163.0000	3,269.0000	3.351	0	0	0
22/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
22/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,640.0000	4,748.0000	2.328	0	0	0
22/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,181.0000	3,068.0000	(3.552)	0	0	0
22/09/2009	\$ / R	2010/03/15	4.55	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
22/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	28,586
22/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	900.0000	978.0000	8.667	0	0	0
22/09/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	153.0000	130.0000	(15.033)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0
22/09/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,330.0000	4,217.0000	(2.610)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,324.0000	1,413.0000	6.722	0	0	0
22/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
22/09/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,682.0000	2,570.0000	(4.176)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,491.0000	4,600.0000	2.427	0	0	0
22/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,678.0000	2,782.0000	3.883	0	0	0
22/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,831.0000	2,719.0000	(3.956)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,987.0000	1,877.0000	(5.536)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	183.0000	211.0000	15.301	0	0	0
22/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,548.0000	1,642.0000	6.072	0	0	0
22/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	312.0000	267.0000	(14.423)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	744.0000	816.0000	9.677	0	0	0
22/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,295.0000	2,396.0000	4.401	0	0	0
22/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,685.0000	1,781.0000	5.697	0	0	0
22/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,049.0000	950.0000	(9.438)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	712.0000	628.0000	(11.798)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	981.0000	1,063.0000	8.359	0	0	0
22/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	633.0000	700.0000	10.585	0	0	0
22/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,079.0000	6,189.0000	1.810	0	0	0
22/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
22/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	432.0000	488.0000	12.963	0	0	0
22/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	211.0000	180.0000	(14.692)	0	0	15,890
22/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	14.0000	11.0000	(21.429)	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
22/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	70.0000	83.0000	18.571	0	0	0
22/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	61.0000	73.0000	19.672	0	0	0
22/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,149.0000	1,235.0000	7.485	0	0	0
22/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	18,339
22/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,261.0000	3,367.0000	3.251	0	0	0
22/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	532.0000	459.0000	(13.722)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	412.0000	355.0000	(13.835)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	464.0000	521.0000	12.284	0	0	0
22/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,965.0000	2,064.0000	5.038	0	0	0
22/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,212.0000	3,318.0000	3.300	0	0	0
22/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,482.0000	5,592.0000	2.007	0	0	0
22/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,801.0000	3,909.0000	2.841	0	0	0
22/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,091.0000	990.0000	(9.258)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	179.0000	152.0000	(15.084)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	402.0000	456.0000	13.433	0	0	0
22/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,192.0000	1,279.0000	7.299	0	0	0
22/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,295.0000	2,396.0000	4.401	0	0	0
22/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,236.0000	1,324.0000	7.120	0	0	0
22/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,726.0000	2,830.0000	3.815	0	0	0
22/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,696.0000	1,586.0000	(6.486)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	432.0000	373.0000	(13.657)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	220.0000	187.0000	(15.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	172.0000	146.0000	(15.116)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,781.0000	5,891.0000	1.903	0	0	0
22/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,284.0000	5,394.0000	2.082	0	0	0
22/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	302.0000	342.0000	13.245	0	0	0
22/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,363.0000	1,255.0000	(7.924)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,037.0000	1,925.0000	(5.498)	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
22/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	940.0000	1,020.0000	8.511	0	0	0
22/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,359.0000	3,466.0000	3.185	0	0	0
22/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,234.0000	5,344.0000	2.102	0	0	0
22/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
22/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,294.0000	4,402.0000	2.515	0	0	0
22/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
22/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/09/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	782.0000	856.0000	9.463	0	0	0
22/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,115.0000	3,220.0000	3.371	0	0	0
22/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	563.0000	627.0000	11.368	0	0	0
22/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	132.0000	113.0000	(14.394)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	137.0000	159.0000	16.058	0	0	0
22/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,235.0000	2,123.0000	(5.011)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	358.0000	308.0000	(13.966)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	273.0000	233.0000	(14.652)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	261.0000	223.0000	(14.559)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,503.0000	1,596.0000	6.188	0	0	0
22/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	350.0000	394.0000	12.571	0	0	0
22/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	432.0000	373.0000	(13.657)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	529.0000	591.0000	11.720	0	0	0
22/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,097.0000	4,205.0000	2.636	0	0	0
22/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,534.0000	2,637.0000	4.065	0	0	0
22/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,936.0000	5,046.0000	2.229	0	0	0
22/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,201.0000	2,301.0000	4.543	0	0	0
22/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	229.0000	195.0000	(14.847)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
22/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	219.0000	250.0000	14.155	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
22/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,271.0000	1,164.0000	(8.419)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,630.0000	2,733.0000	3.916	0	0	0
22/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,438.0000	2,540.0000	4.184	0	0	0
22/09/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,921.0000	8,034.0000	1.427	0	0	0
22/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	648.0000	567.0000	(12.500)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,881.0000	2,769.0000	(3.888)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,408.0000	3,515.0000	3.140	0	0	0
22/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
22/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,280.0000	3,168.0000	(3.415)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	393.0000	338.0000	(13.995)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,195.0000	4,304.0000	2.598	0	0	0
22/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,534.0000	2,637.0000	4.065	0	0	0
22/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	56.0000	65.0000	16.071	0	0	0
22/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,890.0000	1,779.0000	(5.873)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	505.0000	434.0000	(14.059)	0	0	15,890
22/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	299.0000	255.0000	(14.716)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,343.0000	2,444.0000	4.311	0	0	0
22/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,135.0000	1,032.0000	(9.075)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,965.0000	2,064.0000	5.038	0	0	0
22/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,981.0000	2,869.0000	(3.757)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,031.0000	2,918.0000	(3.728)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,284.0000	2,172.0000	(4.904)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	669.0000	738.0000	10.314	0	0	0
22/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,277.0000	6,388.0000	1.768	0	0	0
22/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,672.0000	7,784.0000	1.460	0	0	0
22/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,231.0000	3,118.0000	(3.497)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	480.0000	411.0000	(14.375)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,630.0000	2,733.0000	3.916	0	0	0
22/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,594.0000	1,688.0000	5.897	0	0	0
22/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	18,339
22/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	327.0000	280.0000	(14.373)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	821.0000	896.0000	9.135	0	0	0
22/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	816.0000	726.0000	(11.029)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,330.0000	3,218.0000	(3.363)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,107.0000	1,192.0000	7.678	0	0	0
22/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,201.0000	2,301.0000	4.543	0	0	0
22/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,080.0000	3,967.0000	(2.770)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	559.0000	484.0000	(13.417)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	186.0000	159.0000	(14.516)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	159.0000	135.0000	(15.094)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,438.0000	2,540.0000	4.184	0	0	0
22/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,457.0000	3,564.0000	3.095	0	0	0
22/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,788.0000	4,897.0000	2.277	0	0	0
22/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,582.0000	2,470.0000	(4.338)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	280.0000	317.0000	13.214	0	0	0
22/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	597.0000	663.0000	11.055	0	0	0
22/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
22/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,280.0000	1,368.0000	6.875	0	0	0
22/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	68.0000	57.0000	(16.176)	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
22/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,135.0000	5,244.0000	2.123	0	0	0
22/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,738.0000	4,848.0000	2.322	0	0	0
22/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,317.0000	1,209.0000	(8.200)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,552.0000	1,443.0000	(7.023)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,163.0000	3,269.0000	3.351	0	0	0
22/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,368.0000	1,459.0000	6.652	0	0	0
22/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	99.0000	117.0000	18.182	0	0	0
22/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	326.0000	367.0000	12.577	0	0	0
22/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,184.0000	5,294.0000	2.122	0	0	0
22/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,359.0000	3,466.0000	3.185	0	0	0
22/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,533.0000	2,420.0000	(4.461)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,969.0000	3,074.0000	3.537	0	0	0
22/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,017.0000	3,123.0000	3.513	0	0	0
22/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,413.0000	1,504.0000	6.440	0	0	0
22/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
22/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
22/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	375.0000	323.0000	(13.867)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,530.0000	3,418.0000	(3.173)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	142.0000	121.0000	(14.789)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,433.0000	5,543.0000	2.025	0	0	0
22/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	968.0000	872.0000	(9.917)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	496.0000	556.0000	12.097	0	0	0
22/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,368.0000	1,459.0000	6.652	0	0	0
22/09/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,532.0000	5,642.0000	1.988	0	0	0
22/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,248.0000	2,348.0000	4.448	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,871.0000	1,969.0000	5.238	0	0	0
22/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,153.0000	2,253.0000	4.645	0	0	0
22/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,541.0000	4,649.0000	2.378	0	0	0
22/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	89.0000	105.0000	17.978	0	0	0
22/09/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,590.0000	4,699.0000	2.375	0	0	0
22/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,930.0000	6,040.0000	1.855	0	0	0
22/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,689.0000	4,798.0000	2.325	0	0	0
22/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,023.0000	1,105.0000	8.016	0	0	0
22/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,457.0000	1,550.0000	6.383	0	0	0
22/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,703.0000	3,811.0000	2.917	0	0	0
22/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	238.0000	271.0000	13.866	0	0	0
22/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	250.0000	213.0000	(14.800)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	137.0000	117.0000	(14.599)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	83.0000	70.0000	(15.663)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,640.0000	4,748.0000	2.328	0	0	0
22/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,632.0000	2,520.0000	(4.255)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	618.0000	538.0000	(12.945)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,334.0000	2,222.0000	(4.799)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,476.0000	6,587.0000	1.714	0	0	0
22/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	28,586
22/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,390.0000	2,492.0000	4.268	0	0	0
22/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,949.0000	4,057.0000	2.735	0	0	0
22/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	929.0000	834.0000	(10.226)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,380.0000	3,268.0000	(3.314)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,630.0000	3,518.0000	(3.085)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	342.0000	294.0000	(14.035)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,825.0000	1,922.0000	5.315	0	0	0
22/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
22/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	402.0000	456.0000	13.433	0	0	0
22/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,732.0000	1,828.0000	5.543	0	0	0
22/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,841.0000	1,730.0000	(6.029)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,571.0000	8,683.0000	1.307	0	0	0
22/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	588.0000	511.0000	(13.095)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,654.0000	3,761.0000	2.928	0	0	0
22/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	111.0000	95.0000	(14.414)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	151.0000	175.0000	15.894	0	0	0
22/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
22/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,384.0000	2,271.0000	(4.740)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	98.0000	84.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,048.0000	4,156.0000	2.668	0	0	0
22/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,900.0000	4,008.0000	2.769	0	0	0
22/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	781.0000	692.0000	(11.396)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,410.0000	1,302.0000	(7.660)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	258.0000	294.0000	13.953	0	0	0
22/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,371.0000	8,483.0000	1.338	0	0	0
22/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	202.0000	172.0000	(14.851)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,752.0000	3,860.0000	2.878	0	0	0
22/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,153.0000	2,253.0000	4.645	0	0	0
22/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	111.0000	95.0000	(14.414)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	18.0000	21.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	111.0000	130.0000	17.117	0	0	0
22/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,376.0000	6,487.0000	1.741	0	0	0
22/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,887.0000	4,996.0000	2.230	0	0	0
22/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,980.0000	6,090.0000	1.839	0	0	0
22/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,969.0000	3,074.0000	3.537	0	0	0
22/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,647.0000	1,538.0000	(6.618)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	376.0000	424.0000	12.766	0	0	0
22/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,918.0000	2,017.0000	5.162	0	0	0
22/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,872.0000	2,976.0000	3.621	0	0	0
22/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,383.0000	5,493.0000	2.043	0	0	0
22/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
22/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,575.0000	6,686.0000	1.688	0	0	0
22/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,393.0000	4,501.0000	2.458	0	0	0
22/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,457.0000	3,564.0000	3.095	0	0	0
22/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,471.0000	8,583.0000	1.322	0	0	0
22/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,081.0000	2,968.0000	(3.668)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,631.0000	5,742.0000	1.971	0	0	0
22/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,724.0000	6,836.0000	1.666	0	0	0
22/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,582.0000	2,685.0000	3.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
22/09/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,671.0000	8,783.0000	1.292	0	0	0
22/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
22/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,390.0000	2,492.0000	4.268	0	0	0
22/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,212.0000	3,318.0000	3.300	0	0	0
22/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,060.0000	2,158.0000	4.757	0	0	0
22/09/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
22/09/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,721.0000	8,833.0000	1.284	0	0	0
22/09/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,504.0000	1,395.0000	(7.247)	0	0	0
22/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,920.0000	3,025.0000	3.596	0	0	0
22/09/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,106.0000	2,206.0000	4.748	0	0	0
22/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
22/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/09/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,792.0000	1,682.0000	(6.138)	0	0	0
22/09/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,333.0000	5,443.0000	2.063	0	0	0
22/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
22/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
22/09/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,986.0000	5,096.0000	2.206	0	0	0
22/09/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	890.0000	797.0000	(10.449)	0	0	0
22/09/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,131.0000	3,018.0000	(3.609)	0	0	0
22/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,675.0000	6,786.0000	1.663	0	0	0
22/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,115.0000	3,220.0000	3.371	0	0	0
22/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
22/09/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,782.0000	2,669.0000	(4.062)	0	0	0
22/09/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,430.0000	3,318.0000	(3.265)	0	0	0
22/09/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	285.0000	244.0000	(14.386)	0	0	279
22/09/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
22/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,605.0000	3,712.0000	2.968	0	0	0
22/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
22/09/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,880.0000	5,991.0000	1.888	0	0	0
22/09/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,874.0000	6,985.0000	1.615	0	0	0
22/09/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/09/2009	\$ / R	2010/03/15	4.30	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
22/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,180.0000	1,074.0000	(8.983)	0	0	0
22/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	706.0000	777.0000	10.057	0	0	0
22/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,654.0000	3,761.0000	2.928	0	0	0
22/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,703.0000	3,811.0000	2.917	0	0	0
22/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,771.0000	8,883.0000	1.277	0	0	0
22/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,433.0000	2,321.0000	(4.603)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	455.0000	391.0000	(14.066)	0	0	279
22/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,778.0000	1,875.0000	5.456	0	0	0
22/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,327.0000	6,437.0000	1.739	0	0	0
22/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
22/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	107.0000	92.0000	(14.019)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,678.0000	2,782.0000	3.883	0	0	0
22/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	83.0000	70.0000	(15.663)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,321.0000	8,433.0000	1.346	0	0	0
22/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,521.0000	8,633.0000	1.314	0	0	0
22/09/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,605.0000	3,712.0000	2.968	0	0	0
22/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,774.0000	6,886.0000	1.653	0	0	0
22/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,136.0000	2,024.0000	(5.243)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,086.0000	1,975.0000	(5.321)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,825.0000	1,922.0000	5.315	0	0	0
22/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,742.0000	3,850.0000	2.886	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,837.0000	4,947.0000	2.274	0	0	0
22/09/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,525.0000	6,637.0000	1.716	0	0	0
22/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,851.0000	3,959.0000	2.804	0	0	0
22/09/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,681.0000	5,791.0000	1.936	0	0	0
22/09/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,680.0000	3,568.0000	(3.043)	0	0	0
22/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,225.0000	1,119.0000	(8.653)	0	0	0
22/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
22/09/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	680.0000	597.0000	(12.206)	0	0	0
22/09/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,506.0000	3,613.0000	3.052	0	0	0
22/09/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,730.0000	3,617.0000	(3.029)	0	0	0
22/09/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,599.0000	1,490.0000	(6.817)	0	0	0
22/09/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	860.0000	937.0000	8.953	0	0	0
22/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,921.0000	9,033.0000	1.255	0	0	0
22/09/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	200.0000	230.0000	15.000	0	0	0
22/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,685.0000	1,781.0000	5.697	0	0	0
22/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,408.0000	3,515.0000	3.140	0	0	0
22/09/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,871.0000	8,983.0000	1.263	0	0	0
22/09/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	123.0000	144.0000	17.073	0	0	0
22/09/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	167.0000	192.0000	14.970	0	0	0
22/09/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,880.0000	3,767.0000	(2.912)	0	0	0
22/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
22/09/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
22/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
22/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	132.0000	113.0000	(14.394)	0	0	0
22/09/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
22/09/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,480.0000	3,368.0000	(3.218)	0	0	0
22/09/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,923.0000	7,035.0000	1.618	0	0	0
22/09/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,920.0000	3,025.0000	3.596	0	0	0
22/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,503.0000	1,596.0000	6.188	0	0	0
22/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,271.0000	8,383.0000	1.354	0	0	0
22/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	746.0000	659.0000	(11.662)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,483.0000	2,371.0000	(4.511)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,625.0000	6,736.0000	1.675	0	0	0
22/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,012.0000	2,111.0000	4.920	0	0	0
22/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	853.0000	761.0000	(10.785)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,128.0000	6,239.0000	1.811	0	0	0
22/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,621.0000	8,733.0000	1.299	0	0	0
22/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	239.0000	204.0000	(14.644)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,582.0000	5,692.0000	1.971	0	0	0
22/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,442.0000	4,551.0000	2.454	0	0	0
22/09/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
22/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,012.0000	2,111.0000	4.920	0	0	0
22/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	65.0000	55.0000	(15.385)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,824.0000	6,935.0000	1.627	0	0	0
22/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,821.0000	8,933.0000	1.270	0	0	0
22/09/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,066.0000	3,171.0000	3.425	0	0	0
22/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,744.0000	1,634.0000	(6.307)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,732.0000	2,619.0000	(4.136)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,421.0000	8,533.0000	1.330	0	0	0
22/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,775.0000	2,879.0000	3.748	0	0	0
22/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,594.0000	1,688.0000	5.897	0	0	0
22/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	119.0000	101.0000	(15.126)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,580.0000	3,468.0000	(3.128)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,872.0000	2,976.0000	3.621	0	0	0
22/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,830.0000	5,941.0000	1.904	0	0	0
22/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,639.0000	1,734.0000	5.796	0	0	0
22/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,486.0000	2,588.0000	4.103	0	0	0
22/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,121.0000	8,233.0000	1.379	0	0	0
22/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,731.0000	5,841.0000	1.919	0	0	0
22/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
22/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,457.0000	1,348.0000	(7.481)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,486.0000	2,588.0000	4.103	0	0	0
22/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	65.0000	55.0000	(15.385)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,185.0000	2,073.0000	(5.126)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,555.0000	3,663.0000	3.038	0	0	0
22/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,823.0000	2,927.0000	3.684	0	0	0
22/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,310.0000	3,417.0000	3.233	0	0	0
22/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,732.0000	1,828.0000	5.543	0	0	0
22/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,178.0000	6,288.0000	1.781	0	0	0
22/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,146.0000	4,254.0000	2.605	0	0	0
22/09/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,245.0000	4,353.0000	2.544	0	0	0
22/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,426.0000	6,537.0000	1.727	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,930.0000	3,817.0000	(2.875)	0	0	0
22/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,343.0000	4,452.0000	2.510	0	0	0
22/09/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,931.0000	2,819.0000	(3.821)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,097.0000	4,205.0000	2.636	0	0	0
22/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,938.0000	1,828.0000	(5.676)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,999.0000	4,107.0000	2.701	0	0	0
22/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,146.0000	4,254.0000	2.605	0	0	0
22/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
22/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,060.0000	2,158.0000	4.757	0	0	0
22/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	0
22/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,227.0000	6,338.0000	1.783	0	0	0
22/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	1,008.0000	910.0000	(9.722)	0	0	0
22/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	79.0000	93.0000	17.722	0	0	0
22/09/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	4,030.0000	3,917.0000	(2.804)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,031.0000	2,918.0000	(3.728)	0	0	0
22/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
22/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,225.0000	1,119.0000	(8.653)	0	0	0
22/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,185.0000	2,073.0000	(5.126)	0	0	0
22/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
22/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,071.0000	8,183.0000	1.388	0	0	0
22/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	326.0000	367.0000	12.577	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,830.0000	3,717.0000	(2.950)	0	0	0
22/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,037.0000	1,925.0000	(5.498)	0	0	0
22/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	505.0000	434.0000	(14.059)	0	0	0
22/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	7,971.0000	8,084.0000	1.418	0	0	0
22/09/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,821.0000	7,934.0000	1.445	0	0	0
22/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	61.0000	73.0000	19.672	0	0	0
22/09/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,171.0000	8,283.0000	1.371	0	0	0
22/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,091.0000	990.0000	(9.258)	0	0	0
22/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,181.0000	3,068.0000	(3.552)	0	0	0
22/09/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,180.0000	4,067.0000	(2.703)	0	0	0
22/09/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,130.0000	4,017.0000	(2.736)	0	0	0
22/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,871.0000	7,984.0000	1.436	0	0	0
22/09/2009	\$ / R	2010/06/14			Currency Future	7.8543	7.7422	(1.427)	7.8100	7.8000	1,142
22/09/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
22/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,581.0000	5,689.0000	1.935	0	0	0
22/09/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	278.0000	314.0000	12.950	0	0	0
22/09/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,108.0000	4,214.0000	2.580	0	0	0
22/09/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,804.0000	2,905.0000	3.602	0	0	0
22/09/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,352.0000	4,458.0000	2.436	0	0	0
22/09/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	108.0000	97.0000	(10.185)	0	0	0
22/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,876.0000	1,969.0000	4.957	0	0	0
22/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,303.0000	4,409.0000	2.463	0	0	0
22/09/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	868.0000	940.0000	8.295	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	245.0000	219.0000	(10.612)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	21,978
22/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,709.0000	2,809.0000	3.691	0	0	0
22/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	180.0000	161.0000	(10.556)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,009.0000	2,897.0000	(3.722)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,390.0000	1,476.0000	6.187	0	0	0
22/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,651.0000	1,742.0000	5.512	0	0	0
22/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,607.0000	1,697.0000	5.600	0	0	0
22/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,285.0000	5,393.0000	2.044	0	0	0
22/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	372.0000	332.0000	(10.753)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,899.0000	3,000.0000	3.484	0	0	0
22/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,060.0000	4,165.0000	2.586	0	0	0
22/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,021.0000	1,911.0000	(5.443)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	497.0000	550.0000	10.664	0	0	0
22/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,060.0000	1,139.0000	7.453	0	0	0
22/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	315.0000	281.0000	(10.794)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	260.0000	232.0000	(10.769)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,779.0000	5,887.0000	1.869	0	0	0
22/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,947.0000	3,048.0000	3.427	0	0	0
22/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,121.0000	1,029.0000	(8.207)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	654.0000	718.0000	9.786	0	0	0
22/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,531.0000	5,640.0000	1.971	0	0	0
22/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,913.0000	4,019.0000	2.709	0	0	0
22/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
22/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	551.0000	492.0000	(10.708)	0	0	21,795
22/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	459.0000	410.0000	(10.675)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	982.0000	1,058.0000	7.739	0	0	0
22/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,940.0000	5,047.0000	2.166	0	0	0
22/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,878.0000	5,986.0000	1.837	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	76.0000	86.0000	13.158	0	0	0
22/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	359.0000	321.0000	(10.585)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	336.0000	300.0000	(10.714)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	113.0000	102.0000	(9.735)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	212.0000	189.0000	(10.849)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,330.0000	1,228.0000	(7.669)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,357.0000	3,245.0000	(3.336)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	905.0000	979.0000	8.177	0	0	0
22/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	175.0000	157.0000	(10.286)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	782.0000	706.0000	(9.719)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	427.0000	382.0000	(10.539)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,921.0000	2,015.0000	4.893	0	0	0
22/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,615.0000	2,714.0000	3.786	0	0	0
22/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,335.0000	2,432.0000	4.154	0	0	0
22/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,891.0000	4,998.0000	2.188	0	0	0
22/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,860.0000	2,748.0000	(3.916)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,842.0000	4,949.0000	2.210	0	0	0
22/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,365.0000	2,253.0000	(4.736)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	347.0000	310.0000	(10.663)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,563.0000	1,653.0000	5.758	0	0	0
22/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,306.0000	1,390.0000	6.432	0	0	0
22/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,335.0000	2,432.0000	4.154	0	0	0
22/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,680.0000	5,788.0000	1.901	0	0	0
22/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	117.0000	137.0000	17.094	0	0	0
22/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	139.0000	124.0000	(10.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,355.0000	4,243.0000	(2.572)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,572.0000	3,677.0000	2.940	0	0	0
22/09/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,828.0000	5,937.0000	1.870	0	0	0
22/09/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,718.0000	3,823.0000	2.824	0	0	0
22/09/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	723.0000	790.0000	9.267	0	0	0
22/09/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,264.0000	1,347.0000	6.566	0	0	0
22/09/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,258.0000	3,146.0000	(3.438)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	343.0000	384.0000	11.953	0	0	0
22/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	305.0000	272.0000	(10.820)	0	0	0
22/09/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	268.0000	239.0000	(10.821)	0	0	0
22/09/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	167.0000	150.0000	(10.180)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,864.0000	3,970.0000	2.743	0	0	0
22/09/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	325.0000	290.0000	(10.769)	0	0	0
22/09/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,012.0000	2,107.0000	4.722	0	0	0
22/09/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,418.0000	1,314.0000	(7.334)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
22/09/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,267.0000	2,154.0000	(4.985)	0	0	0
22/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,021.0000	1,098.0000	7.542	0	0	0
22/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	139.0000	124.0000	(10.791)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	88.0000	79.0000	(10.227)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	588.0000	649.0000	10.374	0	0	0
22/09/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,712.0000	2,600.0000	(4.130)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,476.0000	1,564.0000	5.962	0	0	0
22/09/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,100.0000	1,180.0000	7.273	0	0	0
22/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,401.0000	4,507.0000	2.409	0	0	0
22/09/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,736.0000	1,628.0000	(6.221)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,059.0000	2,947.0000	(3.661)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	698.0000	627.0000	(10.172)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	493.0000	441.0000	(10.548)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	32.0000	36.0000	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
22/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	469.0000	519.0000	10.661	0	0	0
22/09/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	238.0000	212.0000	(10.924)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	119.0000	107.0000	(10.084)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,234.0000	3,337.0000	3.185	0	0	0
22/09/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,669.0000	3,774.0000	2.862	0	0	0
22/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,070.0000	1,958.0000	(5.411)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	203.0000	232.0000	14.286	0	0	0
22/09/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	943.0000	1,018.0000	7.953	0	0	0
22/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	64.0000	72.0000	12.500	0	0	0
22/09/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,630.0000	5,739.0000	1.936	0	0	0
22/09/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,815.0000	3,921.0000	2.779	0	0	0
22/09/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	367.0000	410.0000	11.717	0	0	0
22/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	574.0000	511.0000	(10.976)	0	0	433
22/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	551.0000	492.0000	(10.708)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
22/09/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,851.0000	2,952.0000	3.543	0	0	0
22/09/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,282.0000	3,385.0000	3.138	0	0	0
22/09/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	231.0000	206.0000	(10.823)	0	0	0
22/09/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	621.0000	683.0000	9.984	0	0	0
22/09/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	252.0000	225.0000	(10.714)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,662.0000	2,762.0000	3.757	0	0	0
22/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	147.0000	131.0000	(10.884)	0	0	0
22/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,690.0000	1,582.0000	(6.391)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	941.0000	856.0000	(9.033)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	525.0000	582.0000	10.857	0	0	0
22/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	277.0000	247.0000	(10.830)	0	0	0
22/09/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,348.0000	1,433.0000	6.306	0	0	0
22/09/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,474.0000	2,573.0000	4.002	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,785.0000	1,878.0000	5.210	0	0	0
22/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,105.0000	3,993.0000	(2.728)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	99.0000	112.0000	13.131	0	0	0
22/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	142.0000	165.0000	16.197	0	0	0
22/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
22/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,254.0000	4,360.0000	2.492	0	0	0
22/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,428.0000	2,526.0000	4.036	0	0	0
22/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	190.0000	170.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	875.0000	794.0000	(9.257)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
22/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,783.0000	1,675.0000	(6.057)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	91.0000	103.0000	13.187	0	0	0
22/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	671.0000	602.0000	(10.283)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	530.0000	475.0000	(10.377)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,222.0000	1,305.0000	6.792	0	0	0
22/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	132.0000	118.0000	(10.606)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,242.0000	2,339.0000	4.326	0	0	0
22/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,785.0000	1,878.0000	5.210	0	0	0
22/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,203.0000	1,104.0000	(8.229)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	220.0000	251.0000	14.091	0	0	0
22/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,235.0000	5,343.0000	2.063	0	0	0
22/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	597.0000	533.0000	(10.720)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,475.0000	3,579.0000	2.993	0	0	0
22/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,761.0000	2,649.0000	(4.057)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
22/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	442.0000	490.0000	10.860	0	0	0
22/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,450.0000	4,556.0000	2.382	0	0	0
22/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,911.0000	8,021.0000	1.390	0	0	0
22/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,383.0000	5,491.0000	2.006	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,046.0000	957.0000	(8.509)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	186.0000	214.0000	15.054	0	0	0
22/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	70.0000	79.0000	12.857	0	0	0
22/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	907.0000	825.0000	(9.041)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,141.0000	1,221.0000	7.011	0	0	0
22/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
22/09/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,374.0000	1,271.0000	(7.496)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	413.0000	368.0000	(10.896)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	295.0000	263.0000	(10.847)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,104.0000	2,200.0000	4.563	0	0	0
22/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,427.0000	3,531.0000	3.035	0	0	0
22/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	493.0000	441.0000	(10.548)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	758.0000	826.0000	8.971	0	0	0
22/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,606.0000	3,494.0000	(3.106)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	159.0000	142.0000	(10.692)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	190.0000	170.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,422.0000	6,531.0000	1.697	0	0	0
22/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,662.0000	2,550.0000	(4.207)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,925.0000	1,815.0000	(5.714)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	443.0000	396.0000	(10.609)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,482.0000	5,590.0000	1.970	0	0	0
22/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	588.0000	649.0000	10.374	0	0	0
22/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,598.0000	1,491.0000	(6.696)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,696.0000	1,787.0000	5.366	0	0	0
22/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,910.0000	2,798.0000	(3.849)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	70.0000	63.0000	(10.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	107.0000	124.0000	15.888	0	0	0
22/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	475.0000	425.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,433.0000	1,520.0000	6.071	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	200.0000	179.0000	(10.500)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,174.0000	6,283.0000	1.765	0	0	0
22/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	688.0000	753.0000	9.448	0	0	0
22/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,162.0000	1,066.0000	(8.262)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	416.0000	463.0000	11.298	0	0	0
22/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,547.0000	4,654.0000	2.353	0	0	0
22/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	106.0000	95.0000	(10.377)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	497.0000	550.0000	10.664	0	0	0
22/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	645.0000	578.0000	(10.388)	0	0	0
22/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,662.0000	7,772.0000	1.436	0	0	0
22/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	385.0000	344.0000	(10.649)	0	0	140
22/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	218.0000	195.0000	(10.550)	0	0	21,795
22/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	224.0000	200.0000	(10.714)	0	0	21,978
22/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,694.0000	4,801.0000	2.280	0	0	0
22/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,877.0000	1,768.0000	(5.807)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,307.0000	3,196.0000	(3.357)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,151.0000	2,246.0000	4.417	0	0	0
22/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,612.0000	2,500.0000	(4.288)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,168.0000	2,056.0000	(5.166)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,524.0000	3,628.0000	2.951	0	0	0
22/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,316.0000	2,204.0000	(4.836)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,905.0000	9,015.0000	1.235	0	0	0
22/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,520.0000	1,608.0000	5.789	0	0	0
22/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,967.0000	2,061.0000	4.779	0	0	0
22/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,868.0000	6,977.0000	1.587	0	0	0
22/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,743.0000	4,850.0000	2.256	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
22/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,245.0000	1,145.0000	(8.032)	0	0	0
22/09/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,917.0000	7,027.0000	1.590	0	0	0
22/09/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	621.0000	555.0000	(10.628)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,158.0000	3,046.0000	(3.547)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,498.0000	4,605.0000	2.379	0	0	0
22/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	831.0000	901.0000	8.424	0	0	0
22/09/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,563.0000	2,451.0000	(4.370)	0	0	0
22/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,855.0000	8,966.0000	1.254	0	0	0
22/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,010.0000	923.0000	(8.614)	0	0	0
22/09/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,719.0000	6,828.0000	1.622	0	0	0
22/09/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,330.0000	3,434.0000	3.123	0	0	0
22/09/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,408.0000	8,518.0000	1.308	0	0	0
22/09/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	156.0000	180.0000	15.385	0	0	0
22/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,868.0000	6,977.0000	1.587	0	0	0
22/09/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,662.0000	2,762.0000	3.757	0	0	0
22/09/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,217.0000	2,105.0000	(5.052)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	391.0000	436.0000	11.509	0	0	0
22/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
22/09/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,206.0000	4,311.0000	2.496	0	0	0
22/09/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,407.0000	3,295.0000	(3.287)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	129.0000	150.0000	16.279	0	0	0
22/09/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,181.0000	1,263.0000	6.943	0	0	0
22/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,891.0000	4,998.0000	2.188	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,372.0000	6,481.0000	1.711	0	0	0
22/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,767.0000	3,872.0000	2.787	0	0	0
22/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,208.0000	3,096.0000	(3.491)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	195.0000	174.0000	(10.769)	0	0	3,163
22/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	286.0000	255.0000	(10.839)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,656.0000	3,544.0000	(3.063)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,186.0000	5,294.0000	2.083	0	0	0
22/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,768.0000	6,878.0000	1.625	0	0	0
22/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	29,759
22/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,740.0000	1,832.0000	5.287	0	0	0
22/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,621.0000	3,725.0000	2.872	0	0	0
22/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,706.0000	8,816.0000	1.263	0	0	0
22/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,471.0000	6,580.0000	1.684	0	0	0
22/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,830.0000	1,923.0000	5.082	0	0	0
22/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,947.0000	3,048.0000	3.427	0	0	0
22/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,083.0000	993.0000	(8.310)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,288.0000	1,186.0000	(7.919)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	185.0000	166.0000	(10.270)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,755.0000	8,866.0000	1.268	0	0	0
22/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,457.0000	8,568.0000	1.313	0	0	0
22/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,973.0000	1,863.0000	(5.575)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	557.0000	615.0000	10.413	0	0	0
22/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,151.0000	2,246.0000	4.417	0	0	0
22/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,706.0000	3,594.0000	(3.022)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,334.0000	5,442.0000	2.025	0	0	0
22/09/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	0
22/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	147.0000	131.0000	(10.884)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/09/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
22/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/09/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,652.0000	9,763.0000	1.150	0	0	0
22/09/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,994.0000	3,096.0000	3.407	0	0	0
22/09/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,242.0000	2,339.0000	4.326	0	0	0
22/09/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,308.0000	8,418.0000	1.324	0	0	0
22/09/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,960.0000	2,848.0000	(3.784)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,379.0000	3,482.0000	3.048	0	0	0
22/09/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	511.0000	457.0000	(10.568)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,042.0000	3,144.0000	3.353	0	0	0
22/09/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/09/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,323.0000	6,432.0000	1.724	0	0	0
22/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,806.0000	3,694.0000	(2.943)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	83.0000	94.0000	13.253	0	0	0
22/09/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/09/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,521.0000	2,620.0000	3.927	0	0	0
22/09/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/09/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,119.0000	2,007.0000	(5.286)	0	0	0
22/09/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
22/09/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,358.0000	8,468.0000	1.316	0	0	0
22/09/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,669.0000	6,779.0000	1.649	0	0	0
22/09/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,989.0000	5,097.0000	2.165	0	0	0
22/09/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,954.0000	9,065.0000	1.240	0	0	0
22/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	180.0000	161.0000	(10.556)	0	0	0
22/09/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/09/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,615.0000	2,714.0000	3.786	0	0	0
22/09/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,656.0000	8,767.0000	1.282	0	0	0
22/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	442.0000	490.0000	10.860	0	0	0
22/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	258.0000	292.0000	13.178	0	0	0
22/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,876.0000	1,969.0000	4.957	0	0	0
22/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	119.0000	107.0000	(10.084)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	398.0000	356.0000	(10.553)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	143.0000	127.0000	(11.189)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,967.0000	7,076.0000	1.565	0	0	0
22/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,109.0000	2,997.0000	(3.602)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,596.0000	4,703.0000	2.328	0	0	0
22/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,462.0000	1,358.0000	(7.114)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,568.0000	2,667.0000	3.855	0	0	0
22/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,415.0000	2,303.0000	(4.638)	0	0	0
22/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	794.0000	864.0000	8.816	0	0	0
22/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,058.0000	2,154.0000	4.665	0	0	0
22/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	159.0000	142.0000	(10.692)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	725.0000	652.0000	(10.069)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	597.0000	533.0000	(10.720)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,643.0000	1,536.0000	(6.512)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	163.0000	146.0000	(10.429)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,104.0000	2,200.0000	4.563	0	0	0
22/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	843.0000	764.0000	(9.371)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,157.0000	4,262.0000	2.526	0	0	0
22/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,288.0000	2,385.0000	4.240	0	0	0
22/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
22/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	151.0000	134.0000	(11.258)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	812.0000	734.0000	(9.606)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,125.0000	6,234.0000	1.780	0	0	0
22/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	195.0000	174.0000	(10.769)	0	0	26,596
22/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,196.0000	2,292.0000	4.372	0	0	0
22/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	239.0000	271.0000	13.389	0	0	0
22/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	142.0000	165.0000	16.197	0	0	0
22/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,740.0000	1,832.0000	5.287	0	0	0
22/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	135.0000	121.0000	(10.370)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,556.0000	3,444.0000	(3.150)	0	0	0
22/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	122.0000	109.0000	(10.656)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,381.0000	2,479.0000	4.116	0	0	0
22/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,521.0000	6,630.0000	1.672	0	0	0
22/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,645.0000	4,752.0000	2.304	0	0	0
22/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
22/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
22/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,110.0000	8,220.0000	1.356	0	0	0
22/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,552.0000	1,446.0000	(6.830)	0	0	0
22/09/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,060.0000	8,170.0000	1.365	0	0	0
22/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,568.0000	2,667.0000	3.855	0	0	0
22/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,046.0000	957.0000	(8.509)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	111.0000	99.0000	(10.811)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,507.0000	3,395.0000	(3.194)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,856.0000	3,744.0000	(2.905)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,925.0000	1,815.0000	(5.714)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,756.0000	2,857.0000	3.665	0	0	0
22/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,513.0000	2,401.0000	(4.457)	0	0	0
22/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,793.0000	4,900.0000	2.232	0	0	0
22/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,507.0000	8,617.0000	1.293	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,196.0000	2,292.0000	4.372	0	0	0
22/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
22/09/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
22/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	321.0000	360.0000	12.150	0	0	0
22/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	151.0000	134.0000	(11.258)	0	0	0
22/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,905.0000	3,793.0000	(2.868)	0	0	0
22/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	122.0000	109.0000	(10.656)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,606.0000	8,717.0000	1.290	0	0	0
22/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,620.0000	6,729.0000	1.647	0	0	0
22/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,910.0000	2,798.0000	(3.849)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/09/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,159.0000	8,269.0000	1.348	0	0	0
22/09/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,076.0000	6,184.0000	1.777	0	0	0
22/09/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
22/09/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,961.0000	8,071.0000	1.382	0	0	0
22/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	5,977.0000	6,085.0000	1.807	0	0	0
22/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,059.0000	2,947.0000	(3.661)	0	0	0
22/09/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	4,055.0000	3,943.0000	(2.762)	0	0	0
22/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,070.0000	1,958.0000	(5.411)	0	0	0
22/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,162.0000	1,066.0000	(8.262)	0	0	0
22/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,011.0000	4,116.0000	2.618	0	0	0
22/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	107.0000	124.0000	15.888	0	0	0
22/09/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
22/09/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	4,005.0000	3,893.0000	(2.797)	0	0	0
22/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,209.0000	8,319.0000	1.340	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,955.0000	3,843.0000	(2.832)	0	0	0
22/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,224.0000	6,333.0000	1.751	0	0	0
22/09/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/09/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	171.0000	197.0000	15.205	0	0	0
22/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,811.0000	2,699.0000	(3.984)	0	0	0
22/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,026.0000	6,135.0000	1.809	0	0	0
22/09/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/09/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,830.0000	1,721.0000	(5.956)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
22/09/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	975.0000	889.0000	(8.821)	0	0	0
22/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,010.0000	8,120.0000	1.373	0	0	0
22/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
22/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	3,962.0000	4,068.0000	2.675	0	0	0
22/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,927.0000	6,036.0000	1.839	0	0	0
22/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,168.0000	2,056.0000	(5.166)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,245.0000	1,145.0000	(8.032)	0	0	0
22/09/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,861.0000	7,971.0000	1.399	0	0	0
22/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,158.0000	3,046.0000	(3.547)	0	0	0
22/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,155.0000	4,043.0000	(2.696)	0	0	0
22/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	91.0000	103.0000	13.187	0	0	0
22/09/2009	\$ / R	2010/09/13			Currency Future	7.9778	7.8675	(1.383)	0.0000	0.0000	0
22/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	611.0000	664.0000	8.674	0	0	0
22/09/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	638.0000	581.0000	(8.934)	0	0	0
22/09/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	739.0000	798.0000	7.984	0	0	0
22/09/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	567.0000	516.0000	(8.995)	0	0	0
22/09/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	520.0000	473.0000	(9.038)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	842.0000	905.0000	7.482	0	0	0
22/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	535.0000	486.0000	(9.159)	0	0	0
22/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	807.0000	869.0000	7.683	0	0	0
22/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	681.0000	618.0000	(9.251)	0	0	0
22/09/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	584.0000	531.0000	(9.075)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	553.0000	601.0000	8.680	0	0	0
22/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	706.0000	764.0000	8.215	0	0	0
22/09/2009	\$ / R 2010/09/13	7.80	Call	Currency Future	703.0000	639.0000	(9.104)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	525.0000	571.0000	8.762	0	0	0
22/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	602.0000	547.0000	(9.136)	0	0	0
22/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	674.0000	730.0000	8.309	0	0	0
22/09/2009	\$ / R 2010/09/13	7.90	Put	Currency Future	581.0000	632.0000	8.778	0	0	0
22/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
22/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	913.0000	979.0000	7.229	0	0	0
22/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	491.0000	446.0000	(9.165)	0	0	585
22/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	681.0000	618.0000	(9.251)	0	0	409
22/09/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	659.0000	599.0000	(9.105)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	553.0000	601.0000	8.680	0	0	0
22/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,614.0000	2,707.0000	3.558	0	0	0
22/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,036.0000	4,137.0000	2.502	0	0	0
22/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	114.0000	104.0000	(8.772)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	74.0000	82.0000	10.811	0	0	0
22/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,159.0000	2,248.0000	4.122	0	0	0
22/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,652.0000	1,549.0000	(6.235)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	906.0000	831.0000	(8.278)	0	0	0
22/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	191.0000	174.0000	(8.901)	0	0	0
22/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	328.0000	363.0000	10.671	0	0	0
22/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	5,986.0000	6,091.0000	1.754	0	0	0
22/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
22/09/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,125.0000	1,040.0000	(7.556)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,594.0000	2,485.0000	(4.202)	0	0	0
22/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	7,961.0000	8,067.0000	1.331	0	0	0
22/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
22/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,478.0000	6,583.0000	1.621	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	237.0000	216.0000	(8.861)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,931.0000	3,820.0000	(2.824)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,938.0000	2,829.0000	(3.710)	0	0	0
22/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	197.0000	222.0000	12.690	0	0	0
22/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,582.0000	3,472.0000	(3.071)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	222.0000	202.0000	(9.009)	0	0	0
22/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,519.0000	4,621.0000	2.257	0	0	0
22/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,294.0000	2,384.0000	3.923	0	0	0
22/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,453.0000	8,560.0000	1.266	0	0	0
22/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,881.0000	3,771.0000	(2.834)	0	0	0
22/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,109.0000	8,215.0000	1.307	0	0	0
22/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
22/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,181.0000	4,281.0000	2.392	0	0	0
22/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,134.0000	6,238.0000	1.695	0	0	0
22/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,158.0000	8,264.0000	1.299	0	0	0
22/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,183.0000	6,287.0000	1.682	0	0	0
22/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,922.0000	1,817.0000	(5.463)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,889.0000	2,779.0000	(3.808)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
22/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,091.0000	1,007.0000	(7.699)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	217.0000	197.0000	(9.217)	0	0	0
22/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,229.0000	4,330.0000	2.388	0	0	0
22/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,339.0000	2,430.0000	3.891	0	0	0
22/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	213.0000	240.0000	12.676	0	0	0
22/09/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	34.0000	37.0000	8.824	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,194.0000	1,107.0000	(7.286)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	167.0000	189.0000	13.174	0	0	0
22/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	232.0000	211.0000	(9.052)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,831.0000	3,721.0000	(2.871)	0	0	0
22/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,085.0000	4,185.0000	2.448	0	0	0
22/09/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
22/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	4,030.0000	3,920.0000	(2.730)	0	0	0
22/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,037.0000	2,927.0000	(3.622)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,839.0000	2,730.0000	(3.839)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,062.0000	1,955.0000	(5.189)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
22/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,968.0000	1,863.0000	(5.335)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
22/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,385.0000	2,476.0000	3.816	0	0	0
22/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,035.0000	6,140.0000	1.740	0	0	0
22/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
22/09/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,204.0000	2,293.0000	4.038	0	0	0
22/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,277.0000	4,378.0000	2.361	0	0	0
22/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,010.0000	8,116.0000	1.323	0	0	0
22/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,876.0000	1,771.0000	(5.597)	0	0	0
22/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
22/09/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,207.0000	8,313.0000	1.292	0	0	0
22/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,232.0000	6,337.0000	1.685	0	0	0
22/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	231.0000	258.0000	11.688	0	0	0
22/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,058.0000	976.0000	(7.750)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
22/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	156.0000	174.0000	11.538	0	0	0
22/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
22/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,234.0000	1,141.0000	(7.536)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	58.0000	64.0000	10.345	0	0	0
22/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
22/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,374.0000	4,475.0000	2.309	0	0	0
22/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,109.0000	2,002.0000	(5.073)	0	0	0
22/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,086.0000	2,977.0000	(3.532)	0	0	0
22/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,330.0000	6,435.0000	1.659	0	0	0
22/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/09/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	204.0000	185.0000	(9.314)	0	0	0
22/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/09/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,080.0000	3,970.0000	(2.696)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	267.0000	298.0000	11.610	0	0	0
22/09/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,786.0000	1,681.0000	(5.879)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
22/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,741.0000	2,632.0000	(3.977)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,731.0000	3,621.0000	(2.948)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	995.0000	915.0000	(8.040)	0	0	0
22/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,305.0000	8,412.0000	1.288	0	0	0
22/09/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,476.0000	2,568.0000	3.716	0	0	0
22/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,422.0000	4,524.0000	2.307	0	0	0
22/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,355.0000	8,461.0000	1.269	0	0	0
22/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,379.0000	6,484.0000	1.646	0	0	0
22/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
22/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,682.0000	3,572.0000	(2.988)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,522.0000	2,614.0000	3.648	0	0	0
22/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
22/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	287.0000	319.0000	11.150	0	0	0
22/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,692.0000	2,583.0000	(4.049)	0	0	0
22/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	199.0000	181.0000	(9.045)	0	0	0
22/09/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
22/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
22/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	965.0000	886.0000	(8.187)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,741.0000	1,637.0000	(5.974)	0	0	0
22/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
22/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,940.0000	4,040.0000	2.538	0	0	0
22/09/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,888.0000	5,992.0000	1.766	0	0	0
22/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,861.0000	7,968.0000	1.361	0	0	0
22/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
22/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
22/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	247.0000	225.0000	(8.907)	0	0	0
22/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,069.0000	2,158.0000	4.302	0	0	0
22/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
22/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	136.0000	149.0000	9.559	0	0	0
22/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,313.0000	1,216.0000	(7.388)	0	0	0
22/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,185.0000	3,075.0000	(3.454)	0	0	0
22/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,206.0000	2,097.0000	(4.941)	0	0	0
22/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,179.0000	4,069.0000	(2.632)	0	0	0
22/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,911.0000	8,018.0000	1.353	0	0	0
22/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
22/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,937.0000	6,042.0000	1.769	0	0	0
22/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
22/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
22/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,130.0000	4,020.0000	(2.663)	0	0	0
22/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	3,988.0000	4,089.0000	2.533	0	0	0
22/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,136.0000	3,026.0000	(3.508)	0	0	0
22/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	242.0000	221.0000	(8.678)	0	0	0
22/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	145.0000	159.0000	9.655	0	0	0
22/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,273.0000	1,177.0000	(7.541)	0	0	0
22/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
22/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,158.0000	2,048.0000	(5.097)	0	0	0
22/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,114.0000	2,203.0000	4.210	0	0	0
22/09/2009	\$ / R	2010/12/13			Currency Future	8.0921	7.9818	(1.363)	0.0000	0.0000	0
22/09/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	648.0000	597.0000	(7.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	856.0000	915.0000	6.893	0	0	0
22/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	737.0000	679.0000	(7.870)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	695.0000	747.0000	7.482	0	0	0
22/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	757.0000	697.0000	(7.926)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	665.0000	715.0000	7.519	0	0	0
22/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	726.0000	780.0000	7.438	0	0	0
22/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	718.0000	662.0000	(7.799)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	960.0000	1,022.0000	6.458	0	0	0
22/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	682.0000	628.0000	(7.918)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	790.0000	847.0000	7.215	0	0	0
22/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	602.0000	554.0000	(7.973)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	617.0000	568.0000	(7.942)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	925.0000	986.0000	6.595	0	0	0
22/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	587.0000	540.0000	(8.007)	0	0	0
22/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	636.0000	685.0000	7.704	0	0	0
22/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	778.0000	717.0000	(7.841)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	995.0000	1,059.0000	6.432	0	0	0
22/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	559.0000	515.0000	(7.871)	0	0	117
22/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,031.0000	1,096.0000	6.305	0	0	0
22/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,067.0000	1,133.0000	6.186	0	0	0
22/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	573.0000	527.0000	(8.028)	0	0	0
22/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	399.0000	437.0000	9.524	0	0	0
22/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,650.0000	3,540.0000	(3.014)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	256.0000	236.0000	(7.813)	0	0	0
22/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	757.0000	813.0000	7.398	0	0	0
22/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	991.0000	919.0000	(7.265)	0	0	0
22/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,666.0000	2,558.0000	(4.051)	0	0	0
22/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,701.0000	1,602.0000	(5.820)	0	0	0
22/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
22/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,260.0000	4,358.0000	2.300	0	0	0
22/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	109.0000	120.0000	10.092	0	0	0
22/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,744.0000	1,644.0000	(5.734)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,351.0000	2,437.0000	3.658	0	0	0
22/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,664.0000	2,754.0000	3.378	0	0	0
22/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,363.0000	8,468.0000	1.256	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	293.0000	269.0000	(8.191)	0	0	0
22/09/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
22/09/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	377.0000	413.0000	9.549	0	0	0
22/09/2009	\$ / R	2010/12/13	14.05	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
22/09/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	255.0000	284.0000	11.373	0	0	0
22/09/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,547.0000	4,647.0000	2.199	0	0	0
22/09/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	1,019.0000	945.0000	(7.262)	0	0	0
22/09/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,197.0000	1,115.0000	(6.850)	0	0	0
22/09/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	261.0000	240.0000	(8.046)	0	0	0
22/09/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	6,054.0000	6,157.0000	1.701	0	0	0
22/09/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	700.0000	645.0000	(7.857)	0	0	0
22/09/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	309.0000	285.0000	(7.767)	0	0	0
22/09/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	211.0000	229.0000	8.531	0	0	0
22/09/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,303.0000	1,211.0000	(7.061)	0	0	0
22/09/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,144.0000	2,037.0000	(4.991)	0	0	0
22/09/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,217.0000	2,304.0000	3.924	0	0	0
22/09/2009	\$ / R	2010/12/13	6.15	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
22/09/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,069.0000	4,167.0000	2.408	0	0	0
22/09/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	154.0000	142.0000	(7.792)	0	0	0
22/09/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,461.0000	8,566.0000	1.241	0	0	0
22/09/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	161.0000	149.0000	(7.453)	0	0	0
22/09/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,212.0000	4,310.0000	2.327	0	0	0
22/09/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
22/09/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,005.0000	6,108.0000	1.715	0	0	0
22/09/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
22/09/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,494.0000	6,597.0000	1.586	0	0	0
22/09/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
22/09/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,152.0000	6,255.0000	1.674	0	0	0
22/09/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
22/09/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
22/09/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
22/09/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
22/09/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,618.0000	2,510.0000	(4.125)	0	0	0
22/09/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/09/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	2,006.0000	1,903.0000	(5.135)	0	0	0
22/09/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0

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22/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,600.0000	3,490.0000	(3.056)	0	0	0
22/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,118.0000	8,223.0000	1.293	0	0	0
22/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
22/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,105.0000	2,995.0000	(3.543)	0	0	0
22/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,116.0000	4,215.0000	2.405	0	0	0
22/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,216.0000	8,321.0000	1.278	0	0	0
22/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
22/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	282.0000	259.0000	(8.156)	0	0	0
22/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	823.0000	881.0000	7.047	0	0	0
22/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,096.0000	3,987.0000	(2.661)	0	0	0
22/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	665.0000	613.0000	(7.820)	0	0	0
22/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,439.0000	2,527.0000	3.608	0	0	0
22/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
22/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	150.0000	138.0000	(8.000)	0	0	0
22/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	94.0000	104.0000	10.638	0	0	0
22/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	7,970.0000	8,076.0000	1.330	0	0	0
22/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,308.0000	4,406.0000	2.275	0	0	0
22/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,047.0000	972.0000	(7.163)	0	0	0
22/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,395.0000	2,482.0000	3.633	0	0	0
22/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
22/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
22/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,055.0000	2,947.0000	(3.535)	0	0	0
22/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,948.0000	3,838.0000	(2.786)	0	0	0
22/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,097.0000	1,992.0000	(5.007)	0	0	0
22/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,957.0000	2,849.0000	(3.652)	0	0	0
22/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,908.0000	2,800.0000	(3.714)	0	0	0
22/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,047.0000	3,937.0000	(2.718)	0	0	0
22/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
22/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,898.0000	3,788.0000	(2.822)	0	0	0
22/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	224.0000	246.0000	9.821	0	0	0
22/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	16.0000	18.0000	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
22/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	159.0000	147.0000	(7.547)	0	0	0
22/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,961.0000	1,859.0000	(5.201)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,262.0000	2,348.0000	3.802	0	0	0
22/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
22/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	304.0000	280.0000	(7.895)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	287.0000	264.0000	(8.014)	0	0	0
22/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,266.0000	1,178.0000	(6.951)	0	0	0
22/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	273.0000	303.0000	10.989	0	0	0
22/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,165.0000	1,085.0000	(6.867)	0	0	0
22/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
22/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	292.0000	324.0000	10.959	0	0	0
22/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,201.0000	6,304.0000	1.661	0	0	0
22/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
22/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,167.0000	8,272.0000	1.286	0	0	0
22/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,135.0000	1,056.0000	(6.960)	0	0	0
22/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,249.0000	6,352.0000	1.648	0	0	0
22/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	354.0000	390.0000	10.169	0	0	0
22/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,917.0000	1,815.0000	(5.321)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	266.0000	245.0000	(7.895)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,574.0000	2,663.0000	3.458	0	0	0
22/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,396.0000	6,499.0000	1.610	0	0	0
22/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	75.0000	83.0000	10.667	0	0	0
22/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,451.0000	4,550.0000	2.224	0	0	0
22/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	143.0000	132.0000	(7.692)	0	0	0
22/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,787.0000	1,686.0000	(5.652)	0	0	0
22/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,619.0000	2,708.0000	3.398	0	0	0
22/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,499.0000	4,599.0000	2.223	0	0	0
22/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	152.0000	140.0000	(7.895)	0	0	0
22/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	141.0000	130.0000	(7.801)	0	0	0
22/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
22/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,164.0000	4,263.0000	2.378	0	0	0
22/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,306.0000	2,393.0000	3.773	0	0	0
22/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,103.0000	6,206.0000	1.688	0	0	0
22/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,069.0000	8,174.0000	1.301	0	0	0
22/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,849.0000	3,739.0000	(2.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
22/09/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
22/09/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	298.0000	274.0000	(8.054)	0	0	0
22/09/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,860.0000	2,752.0000	(3.776)	0	0	0
22/09/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	157.0000	144.0000	(8.280)	0	0	0
22/09/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,229.0000	1,146.0000	(6.753)	0	0	0
22/09/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	3,006.0000	2,898.0000	(3.593)	0	0	0
22/09/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,998.0000	3,888.0000	(2.751)	0	0	0
22/09/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	237.0000	265.0000	11.814	0	0	0
22/09/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
22/09/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	2,051.0000	1,947.0000	(5.071)	0	0	0
22/09/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
22/09/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
22/09/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,445.0000	6,548.0000	1.598	0	0	0
22/09/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
22/09/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
22/09/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,412.0000	8,517.0000	1.248	0	0	0
22/09/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
22/09/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	102.0000	112.0000	9.804	0	0	0
22/09/2009	\$ / R	2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,020.0000	8,125.0000	1.309	0	0	0
22/09/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
22/09/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,714.0000	2,607.0000	(3.943)	0	0	0
22/09/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,700.0000	3,590.0000	(2.973)	0	0	0
22/09/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	7,921.0000	8,026.0000	1.326	0	0	0
22/09/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,146.0000	4,036.0000	(2.653)	0	0	0
22/09/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
22/09/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
22/09/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,021.0000	4,119.0000	2.437	0	0	0
22/09/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	5,956.0000	6,059.0000	1.729	0	0	0
22/09/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
22/09/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	3,154.0000	3,045.0000	(3.456)	0	0	0
22/09/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	163.0000	151.0000	(7.362)	0	0	0
22/09/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	315.0000	291.0000	(7.619)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,191.0000	2,084.0000	(4.884)	0	0	0
22/09/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,173.0000	2,259.0000	3.958	0	0	0
22/09/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
22/09/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	198.0000	216.0000	9.091	0	0	0
22/09/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,340.0000	1,248.0000	(6.866)	0	0	0
22/09/2009	£ / R	2009/12/14			Currency Future	12.3047	12.2662	(0.313)	12.3500	12.2900	36,903
22/09/2009	£ / R	2009/12/14	20.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,225.0000	1,248.0000	1.878	0	0	0
22/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
22/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,004.0000	5,042.0000	0.759	0	0	0
22/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,487.0000	2,519.0000	1.287	0	0	0
22/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,253.0000	5,291.0000	0.723	0	0	0
22/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,047.0000	8,085.0000	0.472	0	0	0
22/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	136.0000	120.0000	(11.765)	0	0	0
22/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,273.0000	2,235.0000	(1.672)	0	0	0
22/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
22/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,353.0000	5,390.0000	0.691	0	0	0
22/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
22/09/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,061.0000	4,098.0000	0.911	0	0	0
22/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	129.0000	114.0000	(11.628)	0	0	0
22/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,499.0000	6,537.0000	0.585	0	0	0
22/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
22/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,996.0000	9,034.0000	0.422	0	0	0
22/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	98.0000	85.0000	(13.265)	0	0	0
22/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,749.0000	6,787.0000	0.563	0	0	0
22/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,864.0000	1,893.0000	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
22/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,348.0000	7,386.0000	0.517	0	0	0
22/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,999.0000	7,037.0000	0.543	0	0	0
22/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0
22/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,248.0000	7,286.0000	0.524	0	0	0
22/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,007.0000	3,969.0000	(0.948)	0	0	0
22/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,959.0000	1,988.0000	1.480	0	0	0
22/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,547.0000	8,585.0000	0.445	0	0	0
22/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,958.0000	3,919.0000	(0.985)	0	0	0
22/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,181.0000	1,204.0000	1.948	0	0	0
22/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
22/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,346.0000	9,384.0000	0.407	0	0	0
22/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,023.0000	3,058.0000	1.158	0	0	0
22/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,448.0000	1,473.0000	1.727	0	0	0
22/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,246.0000	9,284.0000	0.411	0	0	0
22/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,746.0000	8,785.0000	0.446	0	0	0
22/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,518.0000	2,480.0000	(1.509)	0	0	0
22/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,912.0000	1,940.0000	1.464	0	0	0
22/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	102.0000	89.0000	(12.745)	0	0	0
22/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,876.0000	2,911.0000	1.217	0	0	0
22/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,617.0000	2,579.0000	(1.452)	0	0	0
22/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,030.0000	1,992.0000	(1.872)	0	0	0
22/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,066.0000	1,036.0000	(2.814)	0	0	0
22/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	82.0000	71.0000	(13.415)	0	0	0
22/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,368.0000	3,404.0000	1.069	0	0	0
22/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,402.0000	1,428.0000	1.854	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,095.0000	1,117.0000	2.009	0	0	0
22/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,046.0000	9,084.0000	0.420	0	0	0
22/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
22/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	133.0000	142.0000	6.767	0	0	0
22/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,552.0000	5,590.0000	0.684	0	0	0
22/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,322.0000	2,284.0000	(1.637)	0	0	0
22/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0
22/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,260.0000	3,222.0000	(1.166)	0	0	0
22/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
22/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,516.0000	3,552.0000	1.024	0	0	0
22/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,390.0000	2,422.0000	1.339	0	0	0
22/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,666.0000	2,628.0000	(1.425)	0	0	0
22/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,012.0000	2,974.0000	(1.262)	0	0	0
22/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,010.0000	1,032.0000	2.178	0	0	0
22/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,913.0000	2,875.0000	(1.304)	0	0	0
22/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,546.0000	9,584.0000	0.398	0	0	0
22/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
22/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
22/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	969.0000	990.0000	2.167	0	0	0
22/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,755.0000	4,793.0000	0.799	0	0	0
22/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	61.0000	69.0000	13.115	0	0	0
22/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
22/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	340.0000	348.0000	2.353	0	0	0
22/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	165.0000	148.0000	(10.303)	0	0	0
22/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,011.0000	4,048.0000	0.922	0	0	0
22/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,779.0000	2,813.0000	1.223	0	0	0
22/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,981.0000	1,943.0000	(1.918)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	730.0000	748.0000	2.466	0	0	0
22/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,293.0000	2,325.0000	1.396	0	0	0
22/09/2009	£ / R 2009/12/14	10.65	Call	Currency Future	1,688.0000	1,651.0000	(2.192)	0	0	0
22/09/2009	£ / R 2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	12.20	Call	Currency Future	445.0000	414.0000	(6.966)	0	0	0
22/09/2009	£ / R 2009/12/14	11.00	Call	Currency Future	1,350.0000	1,314.0000	(2.667)	0	0	0
22/09/2009	£ / R 2009/12/14	16.30	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/09/2009	£ / R 2009/12/14	17.35	Put	Currency Future	5,054.0000	5,092.0000	0.752	0	0	0
22/09/2009	£ / R 2009/12/14	12.80	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
22/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
22/09/2009	£ / R 2009/12/14	10.65	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
22/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,459.0000	3,421.0000	(1.099)	0	0	0
22/09/2009	£ / R 2009/12/14	11.20	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
22/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,765.0000	2,726.0000	(1.410)	0	0	0
22/09/2009	£ / R 2009/12/14	12.65	Call	Currency Future	275.0000	252.0000	(8.364)	0	0	0
22/09/2009	£ / R 2009/12/14	12.00	Call	Currency Future	555.0000	525.0000	(5.405)	0	0	0
22/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	118.0000	104.0000	(11.864)	0	0	0
22/09/2009	£ / R 2009/12/14	10.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
22/09/2009	£ / R 2009/12/14	19.35	Put	Currency Future	7,048.0000	7,087.0000	0.553	0	0	0
22/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/09/2009	£ / R 2009/12/14	11.65	Call	Currency Future	788.0000	758.0000	(3.807)	0	0	0
22/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,549.0000	6,587.0000	0.580	0	0	0
22/09/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,160.0000	1,125.0000	(3.017)	0	0	0
22/09/2009	£ / R 2009/12/14	13.05	Put	Currency Future	928.0000	948.0000	2.155	0	0	0
22/09/2009	£ / R 2009/12/14	15.55	Put	Currency Future	3,269.0000	3,305.0000	1.101	0	0	0
22/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	649.0000	619.0000	(4.622)	0	0	0
22/09/2009	£ / R 2009/12/14	12.00	Put	Currency Future	250.0000	259.0000	3.600	0	0	0
22/09/2009	£ / R 2009/12/14	18.30	Put	Currency Future	6,001.0000	6,039.0000	0.633	0	0	0
22/09/2009	£ / R 2009/12/14	17.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R 2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	15.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/09/2009	£ / R 2009/12/14	15.65	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/09/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,111.0000	3,073.0000	(1.221)	0	0	0
22/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
22/09/2009	£ / R 2009/12/14	11.60	Put	Currency Future	121.0000	129.0000	6.612	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	194.0000	203.0000	4.639	0	0	0
22/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
22/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,302.0000	1,267.0000	(2.688)	0	0	0
22/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,319.0000	3,354.0000	1.055	0	0	0
22/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,127.0000	2,089.0000	(1.787)	0	0	0
22/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	182.0000	164.0000	(9.890)	0	0	0
22/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,785.0000	1,748.0000	(2.073)	0	0	0
22/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,313.0000	1,337.0000	1.828	0	0	0
22/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	526.0000	496.0000	(5.703)	0	0	0
22/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,024.0000	994.0000	(2.930)	0	0	0
22/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,677.0000	1,705.0000	1.670	0	0	0
22/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
22/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,303.0000	5,341.0000	0.717	0	0	0
22/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
22/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
22/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	585.0000	600.0000	2.564	0	0	0
22/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,493.0000	1,519.0000	1.741	0	0	0
22/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	271.0000	280.0000	3.321	0	0	0
22/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,899.0000	6,937.0000	0.551	0	0	0
22/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
22/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,796.0000	8,835.0000	0.443	0	0	0
22/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	863.0000	833.0000	(3.476)	0	0	0
22/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,469.0000	2,431.0000	(1.539)	0	0	0
22/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	620.0000	636.0000	2.581	0	0	0
22/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
22/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,827.0000	2,862.0000	1.238	0	0	0
22/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,396.0000	9,434.0000	0.404	0	0	0
22/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,296.0000	9,334.0000	0.409	0	0	0
22/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	550.0000	565.0000	2.727	0	0	0
22/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,696.0000	8,735.0000	0.448	0	0	0
22/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
22/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,799.0000	6,837.0000	0.559	0	0	0
22/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	305.0000	281.0000	(7.869)	0	0	0
22/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	289.0000	266.0000	(7.958)	0	0	0
22/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,342.0000	2,373.0000	1.324	0	0	0
22/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,203.0000	5,241.0000	0.730	0	0	0
22/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,420.0000	2,382.0000	(1.570)	0	0	0
22/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	109.0000	117.0000	7.339	0	0	0
22/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,699.0000	6,737.0000	0.567	0	0	0
22/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	483.0000	497.0000	2.899	0	0	0
22/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
22/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	98.0000	85.0000	(13.265)	0	0	0
22/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	£ / R	2009/12/14	16.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	942.0000	912.0000	(3.185)	0	0	0
22/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,198.0000	7,236.0000	0.528	0	0	0
22/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	231.0000	239.0000	3.463	0	0	0
22/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,493.0000	1,519.0000	1.741	0	0	0
22/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,706.0000	4,743.0000	0.786	0	0	0
22/09/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,110.0000	4,147.0000	0.900	0	0	0
22/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
22/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,535.0000	2,568.0000	1.302	0	0	0
22/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	40.0000	42.0000	5.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,496.0000	9,534.0000	0.400	0	0	0
22/09/2009	£ / R 2009/12/14	18.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	123.0000	109.0000	(11.382)	0	0	0
22/09/2009	£ / R 2009/12/14	10.45	Call	Currency Future	1,883.0000	1,845.0000	(2.018)	0	0	0
22/09/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,730.0000	2,764.0000	1.245	0	0	0
22/09/2009	£ / R 2009/12/14	10.70	Call	Currency Future	1,639.0000	1,602.0000	(2.257)	0	0	0
22/09/2009	£ / R 2009/12/14	8.95	Call	Currency Future	3,360.0000	3,321.0000	(1.161)	0	0	0
22/09/2009	£ / R 2009/12/14	10.85	Call	Currency Future	1,494.0000	1,458.0000	(2.410)	0	0	0
22/09/2009	£ / R 2009/12/14	15.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/09/2009	£ / R 2009/12/14	18.40	Put	Currency Future	6,100.0000	6,138.0000	0.623	0	0	0
22/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0
22/09/2009	£ / R 2009/12/14	9.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	14.80	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
22/09/2009	£ / R 2009/12/14	19.70	Put	Currency Future	7,398.0000	7,436.0000	0.514	0	0	0
22/09/2009	£ / R 2009/12/14	20.95	Put	Currency Future	8,646.0000	8,685.0000	0.451	0	0	0
22/09/2009	£ / R 2009/12/14	13.55	Put	Currency Future	1,358.0000	1,382.0000	1.767	0	0	0
22/09/2009	£ / R 2009/12/14	9.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,566.0000	3,602.0000	1.010	0	0	0
22/09/2009	£ / R 2009/12/14	8.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	2,864.0000	2,825.0000	(1.362)	0	0	0
22/09/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,925.0000	2,960.0000	1.197	0	0	0
22/09/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,403.0000	5,440.0000	0.685	0	0	0
22/09/2009	£ / R 2009/12/14	8.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	9.35	Call	Currency Future	2,963.0000	2,924.0000	(1.316)	0	0	0
22/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	162.0000	171.0000	5.556	0	0	0
22/09/2009	£ / R 2009/12/14	12.85	Put	Currency Future	769.0000	787.0000	2.341	0	0	0
22/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,269.0000	1,293.0000	1.891	0	0	0
22/09/2009	£ / R 2009/12/14	11.45	Put	Currency Future	87.0000	96.0000	10.345	0	0	0
22/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,342.0000	2,373.0000	1.324	0	0	0
22/09/2009	£ / R 2009/12/14	11.70	Call	Currency Future	752.0000	722.0000	(3.989)	0	0	0
22/09/2009	£ / R 2009/12/14	11.60	Call	Currency Future	825.0000	795.0000	(3.636)	0	0	0
22/09/2009	£ / R 2009/12/14	15.35	Put	Currency Future	3,073.0000	3,108.0000	1.139	0	0	0
22/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	£ / R 2009/12/14	12.85	Call	Currency Future	223.0000	203.0000	(8.969)	0	0	0
22/09/2009	£ / R 2009/12/14	8.40	Call	Currency Future	3,908.0000	3,869.0000	(0.998)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
22/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	147.0000	156.0000	6.122	0	0	0
22/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	82.0000	71.0000	(13.415)	0	0	0
22/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,455.0000	4,417.0000	(0.853)	0	0	0
22/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	969.0000	990.0000	2.167	0	0	0
22/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,154.0000	5,191.0000	0.718	0	0	0
22/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
22/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,402.0000	1,428.0000	1.854	0	0	0
22/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,715.0000	2,677.0000	(1.400)	0	0	0
22/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,010.0000	1,032.0000	2.178	0	0	0
22/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,438.0000	2,470.0000	1.313	0	0	0
22/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,417.0000	3,453.0000	1.054	0	0	0
22/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,138.0000	1,160.0000	1.933	0	0	0
22/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
22/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	118.0000	104.0000	(11.864)	0	0	0
22/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	338.0000	313.0000	(7.396)	0	0	0
22/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	261.0000	239.0000	(8.429)	0	0	0
22/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,371.0000	2,333.0000	(1.603)	0	0	0
22/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,448.0000	1,473.0000	1.727	0	0	0
22/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0
22/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,557.0000	4,594.0000	0.812	0	0	0
22/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,313.0000	1,337.0000	1.828	0	0	0
22/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,052.0000	1,074.0000	2.091	0	0	0
22/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	693.0000	710.0000	2.453	0	0	0
22/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	983.0000	952.0000	(3.154)	0	0	0
22/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,609.0000	3,570.0000	(1.081)	0	0	0
22/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	157.0000	140.0000	(10.828)	0	0	0
22/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	202.0000	182.0000	(9.901)	0	0	0
22/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,814.0000	2,776.0000	(1.350)	0	0	0
22/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,398.0000	1,362.0000	(2.575)	0	0	0
22/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	102.0000	89.0000	(12.745)	0	0	0
22/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,932.0000	1,894.0000	(1.967)	0	0	0
22/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,146.0000	9,184.0000	0.415	0	0	0
22/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,896.0000	8,935.0000	0.438	0	0	0
22/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	847.0000	866.0000	2.243	0	0	0
22/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
22/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,255.0000	1,219.0000	(2.869)	0	0	0
22/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,269.0000	1,293.0000	1.891	0	0	0
22/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,598.0000	7,636.0000	0.500	0	0	0
22/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
22/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,408.0000	4,445.0000	0.839	0	0	0
22/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,310.0000	3,272.0000	(1.148)	0	0	0
22/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
22/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,596.0000	9,634.0000	0.396	0	0	0
22/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	165.0000	148.0000	(10.303)	0	0	0
22/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,997.0000	8,036.0000	0.488	0	0	0
22/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,677.0000	1,705.0000	1.670	0	0	0
22/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	142.0000	127.0000	(10.563)	0	0	0
22/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,602.0000	5,640.0000	0.678	0	0	0
22/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,122.0000	3,157.0000	1.121	0	0	0
22/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,400.0000	6,438.0000	0.594	0	0	0
22/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,097.0000	8,135.0000	0.469	0	0	0
22/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	808.0000	826.0000	2.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	656.0000	672.0000	2.439	0	0	0
22/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,805.0000	4,843.0000	0.791	0	0	0
22/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,539.0000	1,565.0000	1.689	0	0	0
22/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
22/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,104.0000	5,141.0000	0.725	0	0	0
22/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	212.0000	192.0000	(9.434)	0	0	0
22/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,649.0000	6,687.0000	0.572	0	0	0
22/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	112.0000	99.0000	(11.607)	0	0	0
22/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,446.0000	1,410.0000	(2.490)	0	0	0
22/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,096.0000	9,134.0000	0.418	0	0	0
22/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,548.0000	7,586.0000	0.503	0	0	0
22/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	395.0000	368.0000	(6.835)	0	0	0
22/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,705.0000	4,667.0000	(0.808)	0	0	0
22/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	192.0000	173.0000	(9.896)	0	0	0
22/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,656.0000	4,693.0000	0.795	0	0	0
22/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	421.0000	433.0000	2.850	0	0	0
22/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
22/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,051.0000	6,088.0000	0.611	0	0	0
22/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,148.0000	7,186.0000	0.532	0	0	0
22/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,211.0000	3,172.0000	(1.215)	0	0	0
22/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	585.0000	555.0000	(5.128)	0	0	0
22/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,224.0000	2,187.0000	(1.664)	0	0	0
22/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	123.0000	109.0000	(11.382)	0	0	0
22/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	£ / R	2009/12/14	7.60	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
22/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
22/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,905.0000	4,942.0000	0.754	0	0	0
22/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	617.0000	587.0000	(4.862)	0	0	0
22/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,098.0000	7,137.0000	0.549	0	0	0
22/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,543.0000	1,506.0000	(2.398)	0	0	0
22/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	78.0000	68.0000	(12.821)	0	0	0
22/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,632.0000	2,666.0000	1.292	0	0	0
22/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,197.0000	2,228.0000	1.411	0	0	0
22/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,631.0000	1,658.0000	1.655	0	0	0
22/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,584.0000	2,617.0000	1.277	0	0	0
22/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,708.0000	3,670.0000	(1.025)	0	0	0
22/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,912.0000	1,940.0000	1.464	0	0	0
22/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
22/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	212.0000	221.0000	4.245	0	0	0
22/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
22/09/2009	£ / R	2009/12/14	18.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	682.0000	652.0000	(4.399)	0	0	0
22/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
22/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	98.0000	106.0000	8.163	0	0	0
22/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
22/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0
22/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,539.0000	1,565.0000	1.689	0	0	0
22/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
22/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	375.0000	349.0000	(6.933)	0	0	0
22/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,724.0000	1,751.0000	1.566	0	0	0
22/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
22/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,006.0000	2,036.0000	1.496	0	0	0
22/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
22/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,615.0000	3,651.0000	0.996	0	0	0
22/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
22/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,446.0000	9,484.0000	0.402	0	0	0
22/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
22/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,402.0000	1,428.0000	1.854	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
22/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,245.0000	2,276.0000	1.381	0	0	0
22/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	391.0000	402.0000	2.813	0	0	0
22/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,102.0000	2,132.0000	1.427	0	0	0
22/09/2009	£ / R	2009/12/14	14.30	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
22/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,297.0000	8,335.0000	0.458	0	0	0
22/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
22/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,632.0000	2,666.0000	1.292	0	0	0
22/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	452.0000	464.0000	2.655	0	0	0
22/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
22/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,864.0000	1,893.0000	1.556	0	0	0
22/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
22/09/2009	£ / R	2009/12/14	20.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,078.0000	2,041.0000	(1.781)	0	0	0
22/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	356.0000	331.0000	(7.022)	0	0	0
22/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,724.0000	1,751.0000	1.566	0	0	0
22/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	212.0000	192.0000	(9.434)	0	0	0
22/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,631.0000	1,658.0000	1.655	0	0	0
22/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,171.0000	3,206.0000	1.104	0	0	0
22/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,834.0000	1,797.0000	(2.017)	0	0	0
22/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
22/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
22/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
22/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	248.0000	226.0000	(8.871)	0	0	0
22/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,397.0000	8,435.0000	0.453	0	0	0
22/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	78.0000	68.0000	(12.821)	0	0	0
22/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	887.0000	907.0000	2.255	0	0	0
22/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
22/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,779.0000	2,813.0000	1.223	0	0	0
22/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,390.0000	2,422.0000	1.339	0	0	0
22/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,737.0000	1,699.0000	(2.188)	0	0	0
22/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,220.0000	3,256.0000	1.118	0	0	0
22/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	902.0000	872.0000	(3.326)	0	0	0
22/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,410.0000	3,371.0000	(1.144)	0	0	0
22/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
22/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,681.0000	2,715.0000	1.268	0	0	0
22/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	498.0000	467.0000	(6.225)	0	0	0
22/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	808.0000	826.0000	2.228	0	0	0
22/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,196.0000	9,234.0000	0.413	0	0	0
22/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,149.0000	2,180.0000	1.443	0	0	0
22/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	321.0000	297.0000	(7.477)	0	0	0
22/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,596.0000	8,635.0000	0.454	0	0	0
22/09/2009	£ / R	2009/12/14	14.95	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
22/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,350.0000	6,388.0000	0.598	0	0	0
22/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
22/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	516.0000	530.0000	2.713	0	0	0
22/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,054.0000	2,084.0000	1.461	0	0	0
22/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,293.0000	2,325.0000	1.396	0	0	0
22/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,864.0000	1,893.0000	1.556	0	0	0
22/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,770.0000	1,798.0000	1.582	0	0	0
22/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,358.0000	4,395.0000	0.849	0	0	0
22/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,758.0000	3,720.0000	(1.011)	0	0	0
22/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,599.0000	6,637.0000	0.576	0	0	0
22/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
22/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	419.0000	389.0000	(7.160)	0	0	0
22/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,149.0000	2,180.0000	1.443	0	0	0
22/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	0
22/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
22/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,659.0000	3,620.0000	(1.066)	0	0	0
22/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,102.0000	2,132.0000	1.427	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2009/12/14	9.25	Call	Currency Future	3,062.0000	3,023.0000	(1.274)	0	0	0
22/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R 2009/12/14	16.55	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/09/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,606.0000	4,644.0000	0.825	0	0	0
22/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,817.0000	1,846.0000	1.596	0	0	0
22/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,585.0000	1,611.0000	1.640	0	0	0
22/09/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,113.0000	1,078.0000	(3.145)	0	0	0
22/09/2009	£ / R 2009/12/14	20.65	Put	Currency Future	8,347.0000	8,385.0000	0.455	0	0	0
22/09/2009	£ / R 2009/12/14	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,817.0000	1,846.0000	1.596	0	0	0
22/09/2009	£ / R 2009/12/14	18.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	£ / R 2009/12/14	16.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
22/09/2009	£ / R 2009/12/14	18.55	Put	Currency Future	6,250.0000	6,288.0000	0.608	0	0	0
22/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
22/09/2009	£ / R 2009/12/14	10.60	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
22/09/2009	£ / R 2009/12/14	16.55	Put	Currency Future	4,259.0000	4,296.0000	0.869	0	0	0
22/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,770.0000	1,798.0000	1.582	0	0	0
22/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,247.0000	8,285.0000	0.461	0	0	0
22/09/2009	£ / R 2009/12/14	12.25	Put	Currency Future	365.0000	373.0000	2.192	0	0	0
22/09/2009	£ / R 2009/12/14	20.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,225.0000	1,248.0000	1.878	0	0	0
22/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	129.0000	114.0000	(11.628)	0	0	0
22/09/2009	£ / R 2009/12/14	18.60	Put	Currency Future	6,300.0000	6,338.0000	0.603	0	0	0
22/09/2009	£ / R 2009/12/14	19.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	£ / R 2009/12/14	19.60	Put	Currency Future	7,298.0000	7,336.0000	0.521	0	0	0
22/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,309.0000	4,346.0000	0.859	0	0	0
22/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	717.0000	687.0000	(4.184)	0	0	0
22/09/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,801.0000	5,839.0000	0.655	0	0	0
22/09/2009	£ / R 2009/12/14	10.75	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
22/09/2009	£ / R 2009/12/14	16.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R 2009/12/14	9.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	293.0000	301.0000	2.730	0	0	0
22/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,467.0000	3,503.0000	1.038	0	0	0
22/09/2009	£ / R 2009/12/14	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	157.0000	140.0000	(10.828)	0	0	0
22/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,448.0000	7,486.0000	0.510	0	0	0
22/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
22/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,052.0000	1,074.0000	2.091	0	0	0
22/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,452.0000	5,490.0000	0.697	0	0	0
22/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,568.0000	2,529.0000	(1.519)	0	0	0
22/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	178.0000	186.0000	4.494	0	0	0
22/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,591.0000	1,554.0000	(2.326)	0	0	0
22/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
22/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,498.0000	7,536.0000	0.507	0	0	0
22/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,502.0000	5,540.0000	0.691	0	0	0
22/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,631.0000	1,658.0000	1.655	0	0	0
22/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
22/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,954.0000	4,992.0000	0.767	0	0	0
22/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,949.0000	6,987.0000	0.547	0	0	0
22/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,946.0000	8,985.0000	0.436	0	0	0
22/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,974.0000	3,009.0000	1.177	0	0	0
22/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,846.0000	8,885.0000	0.441	0	0	0
22/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,849.0000	6,887.0000	0.555	0	0	0
22/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,161.0000	3,123.0000	(1.202)	0	0	0
22/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,207.0000	1,172.0000	(2.900)	0	0	0
22/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
22/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,175.0000	2,138.0000	(1.701)	0	0	0
22/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
22/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	471.0000	440.0000	(6.582)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	316.0000	324.0000	2.532	0	0	0
22/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,876.0000	2,911.0000	1.217	0	0	0
22/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,855.0000	4,892.0000	0.762	0	0	0
22/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,181.0000	1,204.0000	1.948	0	0	0
22/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	136.0000	120.0000	(11.765)	0	0	0
22/09/2009	£ / R	2010/03/15			Currency Future	12.5096	12.4755	(0.273)	0.0000	0.0000	613
22/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	463.0000	440.0000	(4.968)	0	0	11,630
22/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,173.0000	5,204.0000	0.599	0	0	0
22/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	312.0000	294.0000	(5.769)	0	0	0
22/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	96.0000	97.0000	1.042	0	0	0
22/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	74.0000	65.0000	(12.162)	0	0	0
22/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	854.0000	864.0000	1.171	0	0	0
22/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,235.0000	3,259.0000	0.742	0	0	0
22/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	256.0000	240.0000	(6.250)	0	0	0
22/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	849.0000	819.0000	(3.534)	0	0	0
22/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	107.0000	108.0000	0.935	0	0	0
22/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,698.0000	8,731.0000	0.379	0	0	0
22/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,020.0000	3,986.0000	(0.846)	0	0	0
22/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,195.0000	4,222.0000	0.644	0	0	0
22/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,585.0000	4,613.0000	0.611	0	0	0
22/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,647.0000	1,665.0000	1.093	0	0	0
22/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,605.0000	1,573.0000	(1.994)	0	0	0
22/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	793.0000	764.0000	(3.657)	0	0	0
22/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,707.0000	6,740.0000	0.492	0	0	0
22/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,055.0000	7,089.0000	0.482	0	0	0
22/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
22/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
22/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,664.0000	3,689.0000	0.682	0	0	0
22/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2010/03/15	17.20	Put	Currency Future	4,731.0000	4,760.0000	0.613	0	0	0
22/09/2009	£ / R 2010/03/15	18.50	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/09/2009	£ / R 2010/03/15	13.45	Call	Currency Future	331.0000	312.0000	(5.740)	0	0	0
22/09/2009	£ / R 2010/03/15	21.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	£ / R 2010/03/15	17.65	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/09/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,807.0000	6,840.0000	0.485	0	0	0
22/09/2009	£ / R 2010/03/15	10.00	Call	Currency Future	2,548.0000	2,515.0000	(1.295)	0	0	0
22/09/2009	£ / R 2010/03/15	12.10	Put	Currency Future	383.0000	388.0000	1.305	0	0	0
22/09/2009	£ / R 2010/03/15	19.80	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/09/2009	£ / R 2010/03/15	17.20	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
22/09/2009	£ / R 2010/03/15	8.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	21.55	Put	Currency Future	9,046.0000	9,080.0000	0.376	0	0	0
22/09/2009	£ / R 2010/03/15	15.65	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
22/09/2009	£ / R 2010/03/15	17.05	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
22/09/2009	£ / R 2010/03/15	21.30	Put	Currency Future	8,797.0000	8,831.0000	0.386	0	0	0
22/09/2009	£ / R 2010/03/15	10.00	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
22/09/2009	£ / R 2010/03/15	18.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
22/09/2009	£ / R 2010/03/15	19.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/09/2009	£ / R 2010/03/15	10.55	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
22/09/2009	£ / R 2010/03/15	19.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/09/2009	£ / R 2010/03/15	22.15	Put	Currency Future	9,644.0000	9,678.0000	0.353	0	0	0
22/09/2009	£ / R 2010/03/15	22.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	18.55	Put	Currency Future	6,061.0000	6,094.0000	0.544	0	0	0
22/09/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,813.0000	2,836.0000	0.818	0	0	0
22/09/2009	£ / R 2010/03/15	20.60	Put	Currency Future	8,101.0000	8,135.0000	0.420	0	0	0
22/09/2009	£ / R 2010/03/15	14.65	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
22/09/2009	£ / R 2010/03/15	21.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R 2010/03/15	13.55	Put	Currency Future	1,352.0000	1,368.0000	1.183	0	0	0
22/09/2009	£ / R 2010/03/15	12.00	Put	Currency Future	339.0000	344.0000	1.475	0	0	0
22/09/2009	£ / R 2010/03/15	20.10	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R 2010/03/15	19.80	Put	Currency Future	7,304.0000	7,338.0000	0.465	0	0	0
22/09/2009	£ / R 2010/03/15	20.55	Put	Currency Future	8,052.0000	8,085.0000	0.410	0	0	0
22/09/2009	£ / R 2010/03/15	9.35	Call	Currency Future	3,183.0000	3,150.0000	(1.037)	0	0	0
22/09/2009	£ / R 2010/03/15	13.60	Put	Currency Future	1,394.0000	1,410.0000	1.148	0	0	0
22/09/2009	£ / R 2010/03/15	10.65	Call	Currency Future	1,924.0000	1,893.0000	(1.611)	0	0	0
22/09/2009	£ / R 2010/03/15	13.00	Call	Currency Future	435.0000	413.0000	(5.057)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,516.0000	1,484.0000	(2.111)	0	0	0
22/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,208.0000	2,176.0000	(1.449)	0	0	0
22/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
22/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	134.0000	122.0000	(8.955)	0	0	0
22/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,568.0000	3,593.0000	0.701	0	0	0
22/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,616.0000	5,648.0000	0.570	0	0	0
22/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,312.0000	2,332.0000	0.865	0	0	0
22/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
22/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,069.0000	1,038.0000	(2.900)	0	0	0
22/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,495.0000	9,528.0000	0.348	0	0	0
22/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,603.0000	7,637.0000	0.447	0	0	0
22/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	818.0000	829.0000	1.345	0	0	0
22/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	544.0000	518.0000	(4.779)	0	0	0
22/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,594.0000	9,628.0000	0.354	0	0	0
22/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	684.0000	693.0000	1.316	0	0	0
22/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,096.0000	9,130.0000	0.374	0	0	0
22/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,504.0000	7,537.0000	0.440	0	0	0
22/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
22/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	209.0000	213.0000	1.914	0	0	0
22/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,450.0000	2,418.0000	(1.306)	0	0	0
22/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
22/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,675.0000	2,697.0000	0.822	0	0	0
22/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,105.0000	7,138.0000	0.464	0	0	0
22/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,517.0000	5,549.0000	0.580	0	0	0
22/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	494.0000	470.0000	(4.858)	0	0	0
22/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,971.0000	3,937.0000	(0.856)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	303.0000	285.0000	(5.941)	0	0	0
22/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,889.0000	2,856.0000	(1.142)	0	0	0
22/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	925.0000	937.0000	1.297	0	0	0
22/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	478.0000	455.0000	(4.812)	0	0	0
22/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	90.0000	79.0000	(12.222)	0	0	0
22/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,733.0000	1,752.0000	1.096	0	0	0
22/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	590.0000	597.0000	1.186	0	0	0
22/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	123.0000	111.0000	(9.756)	0	0	0
22/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
22/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,478.0000	3,444.0000	(0.978)	0	0	0
22/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	243.0000	227.0000	(6.584)	0	0	0
22/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	740.0000	711.0000	(3.919)	0	0	0
22/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,111.0000	6,144.0000	0.540	0	0	0
22/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,271.0000	1,286.0000	1.180	0	0	0
22/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,832.0000	1,801.0000	(1.692)	0	0	0
22/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	351.0000	331.0000	(5.698)	0	0	0
22/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,653.0000	7,687.0000	0.444	0	0	0
22/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,445.0000	9,479.0000	0.360	0	0	0
22/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	784.0000	794.0000	1.276	0	0	0
22/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	156.0000	155.0000	(0.641)	0	0	0
22/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
22/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,712.0000	3,737.0000	0.673	0	0	0
22/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,216.0000	1,181.0000	(2.878)	0	0	0
22/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,002.0000	972.0000	(2.994)	0	0	0
22/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	208.0000	194.0000	(6.731)	0	0	0
22/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	599.0000	573.0000	(4.341)	0	0	0
22/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,921.0000	3,887.0000	(0.867)	0	0	0
22/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
22/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	242.0000	246.0000	1.653	0	0	0
22/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	481.0000	486.0000	1.040	0	0	0
22/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	286.0000	269.0000	(5.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,947.0000	8,980.0000	0.369	0	0	0
22/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	510.0000	485.0000	(4.902)	0	0	0
22/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,829.0000	4,859.0000	0.621	0	0	0
22/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	422.0000	400.0000	(5.213)	0	0	0
22/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,477.0000	1,493.0000	1.083	0	0	0
22/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,112.0000	2,080.0000	(1.515)	0	0	0
22/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,402.0000	2,422.0000	0.833	0	0	0
22/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,998.0000	2,018.0000	1.001	0	0	0
22/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,191.0000	1,206.0000	1.259	0	0	0
22/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,454.0000	7,487.0000	0.443	0	0	0
22/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,271.0000	5,302.0000	0.588	0	0	0
22/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	133.0000	133.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,330.0000	3,354.0000	0.721	0	0	0
22/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
22/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
22/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	962.0000	974.0000	1.247	0	0	0
22/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,047.0000	3,070.0000	0.755	0	0	0
22/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,792.0000	2,758.0000	(1.218)	0	0	0
22/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
22/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,567.0000	5,599.0000	0.575	0	0	0
22/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,012.0000	6,045.0000	0.549	0	0	0
22/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	621.0000	592.0000	(4.670)	0	0	0
22/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,074.0000	5,105.0000	0.611	0	0	0
22/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
22/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
22/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,402.0000	2,369.0000	(1.374)	0	0	0
22/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,616.0000	3,641.0000	0.691	0	0	0
22/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	119.0000	120.0000	0.840	0	0	0
22/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,976.0000	5,006.0000	0.603	0	0	0
22/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,857.0000	3,882.0000	0.648	0	0	0
22/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,472.0000	1,439.0000	(2.242)	0	0	0
22/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2010/03/15	19.85	Put	Currency Future	7,354.0000	7,388.0000	0.462	0	0	0
22/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R 2010/03/15	11.20	Call	Currency Future	1,429.0000	1,395.0000	(2.379)	0	0	0
22/09/2009	£ / R 2010/03/15	20.50	Put	Currency Future	8,002.0000	8,035.0000	0.412	0	0	0
22/09/2009	£ / R 2010/03/15	19.45	Put	Currency Future	6,956.0000	6,989.0000	0.474	0	0	0
22/09/2009	£ / R 2010/03/15	16.55	Put	Currency Future	4,099.0000	4,125.0000	0.634	0	0	0
22/09/2009	£ / R 2010/03/15	14.05	Call	Currency Future	236.0000	221.0000	(6.356)	0	0	0
22/09/2009	£ / R 2010/03/15	16.15	Call	Currency Future	72.0000	63.0000	(12.500)	0	0	0
22/09/2009	£ / R 2010/03/15	22.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	21.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,648.0000	8,681.0000	0.382	0	0	0
22/09/2009	£ / R 2010/03/15	12.20	Put	Currency Future	431.0000	435.0000	0.928	0	0	0
22/09/2009	£ / R 2010/03/15	20.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/09/2009	£ / R 2010/03/15	15.45	Call	Currency Future	106.0000	95.0000	(10.377)	0	0	0
22/09/2009	£ / R 2010/03/15	16.75	Put	Currency Future	4,292.0000	4,320.0000	0.652	0	0	0
22/09/2009	£ / R 2010/03/15	15.30	Put	Currency Future	2,906.0000	2,929.0000	0.791	0	0	0
22/09/2009	£ / R 2010/03/15	14.05	Put	Currency Future	1,777.0000	1,796.0000	1.069	0	0	0
22/09/2009	£ / R 2010/03/15	10.15	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
22/09/2009	£ / R 2010/03/15	22.05	Put	Currency Future	9,545.0000	9,578.0000	0.346	0	0	0
22/09/2009	£ / R 2010/03/15	19.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/09/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,657.0000	6,691.0000	0.511	0	0	0
22/09/2009	£ / R 2010/03/15	10.20	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
22/09/2009	£ / R 2010/03/15	8.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	9.45	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
22/09/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,138.0000	1,108.0000	(2.636)	0	0	0
22/09/2009	£ / R 2010/03/15	11.30	Call	Currency Future	1,343.0000	1,308.0000	(2.606)	0	0	0
22/09/2009	£ / R 2010/03/15	12.15	Put	Currency Future	407.0000	411.0000	0.983	0	0	0
22/09/2009	£ / R 2010/03/15	20.05	Put	Currency Future	7,554.0000	7,587.0000	0.437	0	0	0
22/09/2009	£ / R 2010/03/15	21.85	Put	Currency Future	9,345.0000	9,379.0000	0.364	0	0	0
22/09/2009	£ / R 2010/03/15	9.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	17.75	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	£ / R 2010/03/15	21.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R 2010/03/15	12.30	Call	Currency Future	690.0000	661.0000	(4.203)	0	0	0
22/09/2009	£ / R 2010/03/15	14.70	Call	Currency Future	166.0000	153.0000	(7.831)	0	0	11,630
22/09/2009	£ / R 2010/03/15	11.15	Put	Currency Future	113.0000	114.0000	0.885	0	0	0
22/09/2009	£ / R 2010/03/15	19.90	Put	Currency Future	7,404.0000	7,437.0000	0.446	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2010/03/15	9.20	Call	Currency Future	3,330.0000	3,297.0000	(0.991)	0	0	0
22/09/2009	£ / R 2010/03/15	16.75	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
22/09/2009	£ / R 2010/03/15	10.30	Call	Currency Future	2,257.0000	2,224.0000	(1.462)	0	0	0
22/09/2009	£ / R 2010/03/15	13.75	Call	Currency Future	278.0000	261.0000	(6.115)	0	0	0
22/09/2009	£ / R 2010/03/15	12.15	Call	Currency Future	766.0000	737.0000	(3.786)	0	0	0
22/09/2009	£ / R 2010/03/15	16.05	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
22/09/2009	£ / R 2010/03/15	21.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	£ / R 2010/03/15	17.15	Put	Currency Future	4,682.0000	4,711.0000	0.619	0	0	0
22/09/2009	£ / R 2010/03/15	10.20	Call	Currency Future	2,353.0000	2,321.0000	(1.360)	0	0	0
22/09/2009	£ / R 2010/03/15	13.30	Put	Currency Future	1,152.0000	1,166.0000	1.215	0	0	0
22/09/2009	£ / R 2010/03/15	14.75	Call	Currency Future	161.0000	148.0000	(8.075)	0	0	0
22/09/2009	£ / R 2010/03/15	12.05	Call	Currency Future	821.0000	791.0000	(3.654)	0	0	0
22/09/2009	£ / R 2010/03/15	19.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/09/2009	£ / R 2010/03/15	13.30	Call	Currency Future	362.0000	342.0000	(5.525)	0	0	0
22/09/2009	£ / R 2010/03/15	13.15	Put	Currency Future	1,037.0000	1,050.0000	1.254	0	0	0
22/09/2009	£ / R 2010/03/15	11.55	Put	Currency Future	179.0000	182.0000	1.676	0	0	0
22/09/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,519.0000	1,536.0000	1.119	0	0	0
22/09/2009	£ / R 2010/03/15	9.45	Call	Currency Future	3,085.0000	3,052.0000	(1.070)	0	0	0
22/09/2009	£ / R 2010/03/15	13.15	Call	Currency Future	396.0000	375.0000	(5.303)	0	0	0
22/09/2009	£ / R 2010/03/15	14.55	Put	Currency Future	2,223.0000	2,243.0000	0.900	0	0	0
22/09/2009	£ / R 2010/03/15	19.05	Put	Currency Future	6,558.0000	6,591.0000	0.503	0	0	0
22/09/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,300.0000	1,265.0000	(2.692)	0	0	0
22/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
22/09/2009	£ / R 2010/03/15	16.55	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
22/09/2009	£ / R 2010/03/15	12.05	Put	Currency Future	361.0000	365.0000	1.108	0	0	0
22/09/2009	£ / R 2010/03/15	19.15	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/09/2009	£ / R 2010/03/15	10.35	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
22/09/2009	£ / R 2010/03/15	19.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R 2010/03/15	12.95	Call	Currency Future	449.0000	426.0000	(5.122)	0	0	0
22/09/2009	£ / R 2010/03/15	15.55	Put	Currency Future	3,141.0000	3,164.0000	0.732	0	0	0
22/09/2009	£ / R 2010/03/15	17.90	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/09/2009	£ / R 2010/03/15	17.25	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
22/09/2009	£ / R 2010/03/15	15.50	Put	Currency Future	3,094.0000	3,117.0000	0.743	0	0	0
22/09/2009	£ / R 2010/03/15	15.55	Call	Currency Future	100.0000	90.0000	(10.000)	0	0	0
22/09/2009	£ / R 2010/03/15	14.70	Put	Currency Future	2,357.0000	2,377.0000	0.849	0	0	0
22/09/2009	£ / R 2010/03/15	13.85	Put	Currency Future	1,604.0000	1,621.0000	1.060	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2010/03/15	18.15	Put	Currency Future	5,666.0000	5,698.0000	0.565	0	0	0
22/09/2009	£ / R 2010/03/15	10.05	Call	Currency Future	2,499.0000	2,466.0000	(1.321)	0	0	0
22/09/2009	£ / R 2010/03/15	15.15	Call	Currency Future	127.0000	115.0000	(9.449)	0	0	0
22/09/2009	£ / R 2010/03/15	16.90	Put	Currency Future	4,438.0000	4,466.0000	0.631	0	0	0
22/09/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,780.0000	4,810.0000	0.628	0	0	0
22/09/2009	£ / R 2010/03/15	16.50	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
22/09/2009	£ / R 2010/03/15	21.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	14.55	Call	Currency Future	182.0000	168.0000	(7.692)	0	0	0
22/09/2009	£ / R 2010/03/15	10.30	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
22/09/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,561.0000	1,578.0000	1.089	0	0	0
22/09/2009	£ / R 2010/03/15	10.05	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
22/09/2009	£ / R 2010/03/15	12.60	Call	Currency Future	561.0000	536.0000	(4.456)	0	0	0
22/09/2009	£ / R 2010/03/15	17.90	Put	Currency Future	5,419.0000	5,450.0000	0.572	0	0	0
22/09/2009	£ / R 2010/03/15	19.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/09/2009	£ / R 2010/03/15	14.50	Put	Currency Future	2,179.0000	2,198.0000	0.872	0	0	0
22/09/2009	£ / R 2010/03/15	12.75	Put	Currency Future	750.0000	760.0000	1.333	0	0	0
22/09/2009	£ / R 2010/03/15	13.80	Call	Currency Future	271.0000	254.0000	(6.273)	0	0	0
22/09/2009	£ / R 2010/03/15	12.55	Call	Currency Future	580.0000	554.0000	(4.483)	0	0	0
22/09/2009	£ / R 2010/03/15	17.15	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
22/09/2009	£ / R 2010/03/15	16.90	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
22/09/2009	£ / R 2010/03/15	19.25	Put	Currency Future	6,757.0000	6,790.0000	0.488	0	0	0
22/09/2009	£ / R 2010/03/15	14.50	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
22/09/2009	£ / R 2010/03/15	19.65	Put	Currency Future	7,155.0000	7,188.0000	0.461	0	0	0
22/09/2009	£ / R 2010/03/15	12.45	Put	Currency Future	561.0000	567.0000	1.070	0	0	0
22/09/2009	£ / R 2010/03/15	13.10	Put	Currency Future	999.0000	1,012.0000	1.301	0	0	0
22/09/2009	£ / R 2010/03/15	13.95	Call	Currency Future	249.0000	233.0000	(6.426)	0	0	0
22/09/2009	£ / R 2010/03/15	13.85	Call	Currency Future	263.0000	247.0000	(6.084)	0	0	0
22/09/2009	£ / R 2010/03/15	12.55	Put	Currency Future	620.0000	628.0000	1.290	0	0	0
22/09/2009	£ / R 2010/03/15	15.15	Put	Currency Future	2,767.0000	2,789.0000	0.795	0	0	0
22/09/2009	£ / R 2010/03/15	15.25	Call	Currency Future	119.0000	108.0000	(9.244)	0	0	0
22/09/2009	£ / R 2010/03/15	10.50	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
22/09/2009	£ / R 2010/03/15	21.65	Put	Currency Future	9,146.0000	9,180.0000	0.372	0	0	0
22/09/2009	£ / R 2010/03/15	13.10	Call	Currency Future	409.0000	387.0000	(5.379)	0	0	0
22/09/2009	£ / R 2010/03/15	19.75	Put	Currency Future	7,255.0000	7,288.0000	0.455	0	0	0
22/09/2009	£ / R 2010/03/15	9.30	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
22/09/2009	£ / R 2010/03/15	21.90	Put	Currency Future	9,395.0000	9,429.0000	0.362	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	286.0000	269.0000	(5.944)	0	0	0
22/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,748.0000	8,781.0000	0.377	0	0	0
22/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,174.0000	1,144.0000	(2.555)	0	0	0
22/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,927.0000	4,957.0000	0.609	0	0	0
22/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,576.0000	3,542.0000	(0.951)	0	0	0
22/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,232.0000	3,199.0000	(1.021)	0	0	0
22/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,690.0000	1,708.0000	1.065	0	0	0
22/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,477.0000	1,493.0000	1.083	0	0	0
22/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,037.0000	3,003.0000	(1.120)	0	0	0
22/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	455.0000	460.0000	1.099	0	0	0
22/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	165.0000	168.0000	1.818	0	0	0
22/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,906.0000	6,939.0000	0.478	0	0	0
22/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,459.0000	6,492.0000	0.511	0	0	0
22/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,113.0000	1,127.0000	1.258	0	0	0
22/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
22/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	652.0000	660.0000	1.227	0	0	0
22/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
22/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
22/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,860.0000	2,882.0000	0.769	0	0	0
22/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
22/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
22/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	373.0000	352.0000	(5.630)	0	0	0
22/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,987.0000	2,954.0000	(1.105)	0	0	0
22/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,409.0000	6,442.0000	0.515	0	0	0
22/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,633.0000	4,662.0000	0.626	0	0	0
22/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,473.0000	3,497.0000	0.691	0	0	0
22/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	126.0000	126.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,050.0000	4,076.0000	0.642	0	0	0
22/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,897.0000	8,930.0000	0.371	0	0	0
22/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,538.0000	2,559.0000	0.827	0	0	0
22/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	715.0000	686.0000	(4.056)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,064.0000	2,033.0000	(1.502)	0	0	0
22/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,865.0000	1,884.0000	1.019	0	0	0
22/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	279.0000	283.0000	1.434	0	0	0
22/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,608.0000	6,641.0000	0.499	0	0	0
22/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,695.0000	1,663.0000	(1.888)	0	0	0
22/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
22/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,721.0000	2,743.0000	0.809	0	0	0
22/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
22/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,025.0000	5,056.0000	0.617	0	0	0
22/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	384.0000	363.0000	(5.469)	0	0	0
22/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	19.0000	19.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,645.0000	2,612.0000	(1.248)	0	0	0
22/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,075.0000	1,088.0000	1.209	0	0	0
22/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	130.0000	118.0000	(9.231)	0	0	0
22/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,281.0000	3,248.0000	(1.006)	0	0	0
22/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,000.0000	3,023.0000	0.767	0	0	0
22/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	86.0000	88.0000	2.326	0	0	0
22/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
22/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	534.0000	539.0000	0.936	0	0	0
22/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,428.0000	3,395.0000	(0.963)	0	0	0
22/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	147.0000	134.0000	(8.844)	0	0	0
22/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,385.0000	1,352.0000	(2.383)	0	0	0
22/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,134.0000	3,101.0000	(1.053)	0	0	0
22/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	889.0000	900.0000	1.237	0	0	0
22/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	908.0000	878.0000	(3.304)	0	0	0
22/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,305.0000	2,273.0000	(1.388)	0	0	0
22/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	25.0000	25.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	298.0000	302.0000	1.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,160.0000	2,128.0000	(1.481)	0	0	0
22/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,449.0000	8,482.0000	0.391	0	0	0
22/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
22/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,258.0000	1,223.0000	(2.782)	0	0	0
22/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,350.0000	8,383.0000	0.395	0	0	0
22/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	109.0000	98.0000	(10.092)	0	0	0
22/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	643.0000	615.0000	(4.355)	0	0	0
22/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	148.0000	147.0000	(0.676)	0	0	0
22/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,724.0000	3,690.0000	(0.913)	0	0	0
22/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,246.0000	9,279.0000	0.357	0	0	0
22/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	224.0000	209.0000	(6.696)	0	0	0
22/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,017.0000	1,986.0000	(1.537)	0	0	0
22/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,549.0000	8,582.0000	0.386	0	0	0
22/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,938.0000	2,905.0000	(1.123)	0	0	0
22/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,598.0000	8,632.0000	0.395	0	0	0
22/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,821.0000	1,840.0000	1.043	0	0	0
22/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	938.0000	909.0000	(3.092)	0	0	0
22/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
22/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,741.0000	1,709.0000	(1.838)	0	0	0
22/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,399.0000	8,433.0000	0.405	0	0	0
22/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,312.0000	1,327.0000	1.143	0	0	0
22/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	28.0000	28.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
22/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,625.0000	3,591.0000	(0.938)	0	0	0
22/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,310.0000	6,343.0000	0.523	0	0	0
22/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	81.0000	83.0000	2.469	0	0	0
22/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,492.0000	2,513.0000	0.843	0	0	0
22/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,675.0000	3,641.0000	(0.925)	0	0	0
22/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,300.0000	8,333.0000	0.398	0	0	0
22/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	20.80	Call	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
22/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,425.0000	3,449.0000	0.701	0	0	0
22/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	321.0000	302.0000	(5.919)	0	0	0
22/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,359.0000	6,392.0000	0.519	0	0	0
22/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,521.0000	3,545.0000	0.682	0	0	0
22/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
22/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
22/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
22/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,295.0000	9,329.0000	0.366	0	0	0
22/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,390.0000	4,417.0000	0.615	0	0	0
22/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,694.0000	2,661.0000	(1.225)	0	0	0
22/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,370.0000	5,401.0000	0.577	0	0	0
22/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,468.0000	5,500.0000	0.585	0	0	0
22/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
22/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	341.0000	321.0000	(5.865)	0	0	0
22/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,231.0000	1,246.0000	1.219	0	0	0
22/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
22/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,596.0000	2,563.0000	(1.271)	0	0	0
22/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,583.0000	2,605.0000	0.852	0	0	0
22/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,561.0000	1,528.0000	(2.114)	0	0	0
22/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	318.0000	323.0000	1.572	0	0	0
22/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	101.0000	103.0000	1.980	0	0	0
22/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	143.0000	130.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	90.0000	92.0000	2.222	0	0	0
22/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	295.0000	277.0000	(6.102)	0	0	0
22/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	878.0000	848.0000	(3.417)	0	0	0
22/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,650.0000	1,618.0000	(1.939)	0	0	0
22/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,435.0000	1,451.0000	1.115	0	0	0
22/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,487.0000	4,515.0000	0.624	0	0	0
22/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,379.0000	3,346.0000	(0.977)	0	0	0
22/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,971.0000	1,940.0000	(1.573)	0	0	0
22/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
22/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,996.0000	9,030.0000	0.378	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2010/03/15	19.50	Put	Currency Future	7,006.0000	7,039.0000	0.471	0	0	0
22/09/2009	£ / R 2010/03/15	19.35	Put	Currency Future	6,856.0000	6,890.0000	0.496	0	0	0
22/09/2009	£ / R 2010/03/15	21.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	£ / R 2010/03/15	21.35	Put	Currency Future	8,847.0000	8,881.0000	0.384	0	0	0
22/09/2009	£ / R 2010/03/15	19.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/09/2009	£ / R 2010/03/15	17.35	Put	Currency Future	4,878.0000	4,908.0000	0.615	0	0	0
22/09/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,953.0000	2,976.0000	0.779	0	0	0
22/09/2009	£ / R 2010/03/15	12.35	Call	Currency Future	666.0000	638.0000	(4.204)	0	0	0
22/09/2009	£ / R 2010/03/15	12.35	Put	Currency Future	507.0000	512.0000	0.986	0	0	0
22/09/2009	£ / R 2010/03/15	15.35	Call	Currency Future	113.0000	101.0000	(10.619)	0	0	0
22/09/2009	£ / R 2010/03/15	17.35	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
22/09/2009	£ / R 2010/03/15	11.35	Put	Currency Future	140.0000	140.0000	-	0	0	0
22/09/2009	£ / R 2010/03/15	16.70	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
22/09/2009	£ / R 2010/03/15	15.70	Put	Currency Future	3,283.0000	3,306.0000	0.701	0	0	0
22/09/2009	£ / R 2010/03/15	17.70	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	£ / R 2010/03/15	17.70	Put	Currency Future	5,222.0000	5,253.0000	0.594	0	0	0
22/09/2009	£ / R 2010/03/15	16.70	Put	Currency Future	4,244.0000	4,271.0000	0.636	0	0	0
22/09/2009	£ / R 2010/03/15	10.60	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
22/09/2009	£ / R 2010/03/15	9.80	Call	Currency Future	2,743.0000	2,710.0000	(1.203)	0	0	0
22/09/2009	£ / R 2010/03/15	16.80	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
22/09/2009	£ / R 2010/03/15	15.80	Put	Currency Future	3,378.0000	3,402.0000	0.710	0	0	0
22/09/2009	£ / R 2010/03/15	16.80	Put	Currency Future	4,341.0000	4,369.0000	0.645	0	0	0
22/09/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,320.0000	5,352.0000	0.602	0	0	0
22/09/2009	£ / R 2010/03/15	17.80	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/09/2009	£ / R 2010/03/15	15.80	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
22/09/2009	£ / R 2010/03/15	14.80	Put	Currency Future	2,447.0000	2,468.0000	0.858	0	0	0
22/09/2009	£ / R 2010/03/15	14.80	Call	Currency Future	156.0000	143.0000	(8.333)	0	0	0
22/09/2009	£ / R 2010/03/15	9.80	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
22/09/2009	£ / R 2010/03/15	10.80	Call	Currency Future	1,786.0000	1,755.0000	(1.736)	0	0	0
22/09/2009	£ / R 2010/03/15	10.80	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
22/09/2009	£ / R 2010/03/15	11.80	Call	Currency Future	970.0000	940.0000	(3.093)	0	0	0
22/09/2009	£ / R 2010/03/15	11.80	Put	Currency Future	260.0000	264.0000	1.538	0	0	0
22/09/2009	£ / R 2010/03/15	15.70	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
22/09/2009	£ / R 2010/03/15	12.70	Put	Currency Future	717.0000	726.0000	1.255	0	0	0
22/09/2009	£ / R 2010/03/15	11.70	Put	Currency Future	225.0000	229.0000	1.778	0	0	0
22/09/2009	£ / R 2010/03/15	15.60	Put	Currency Future	3,188.0000	3,211.0000	0.721	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
22/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,267.0000	2,287.0000	0.882	0	0	0
22/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
22/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,147.0000	4,173.0000	0.627	0	0	0
22/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	526.0000	501.0000	(4.753)	0	0	0
22/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
22/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	194.0000	197.0000	1.546	0	0	0
22/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,103.0000	1,073.0000	(2.720)	0	0	0
22/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,840.0000	2,807.0000	(1.162)	0	0	0
22/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
22/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,878.0000	1,847.0000	(1.651)	0	0	0
22/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,123.0000	5,154.0000	0.605	0	0	0
22/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
22/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,035.0000	1,005.0000	(2.899)	0	0	0
22/09/2009	£ / R	2010/06/14			Currency Future	12.7136	12.6820	(0.249)	0.0000	0.0000	500
22/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,010.0000	8,040.0000	0.375	0	0	0
22/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,331.0000	2,301.0000	(1.287)	0	0	0
22/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,248.0000	9,279.0000	0.335	0	0	0
22/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
22/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	999.0000	970.0000	(2.903)	0	0	0
22/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,409.0000	4,431.0000	0.499	0	0	0
22/09/2009	£ / R	2010/06/14	20.70	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
22/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,049.0000	9,080.0000	0.343	0	0	0
22/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,110.0000	3,079.0000	(0.997)	0	0	0
22/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,462.0000	5,485.0000	0.421	0	0	0
22/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	485.0000	488.0000	0.619	0	0	0
22/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
22/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,040.0000	2,054.0000	0.686	0	0	0
22/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,876.0000	6,903.0000	0.393	0	0	0
22/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,574.0000	4,543.0000	(0.678)	0	0	0
22/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,667.0000	1,637.0000	(1.800)	0	0	0
22/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,365.0000	5,388.0000	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
22/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	12,446
22/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,851.0000	8,882.0000	0.350	0	0	0
22/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,562.0000	3,582.0000	0.561	0	0	0
22/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
22/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
22/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,234.0000	1,242.0000	0.648	0	0	0
22/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	467.0000	445.0000	(4.711)	0	0	0
22/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
22/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	154.0000	155.0000	0.649	0	0	0
22/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,562.0000	2,578.0000	0.625	0	0	0
22/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	548.0000	524.0000	(4.380)	0	0	12,446
22/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	47.0000	47.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,476.0000	2,446.0000	(1.212)	0	0	0
22/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	183.0000	171.0000	(6.557)	0	0	0
22/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,884.0000	4,907.0000	0.471	0	0	0
22/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,045.0000	6,069.0000	0.397	0	0	0
22/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,543.0000	1,553.0000	0.648	0	0	0
22/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,582.0000	6,608.0000	0.395	0	0	0
22/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
22/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,124.0000	5,147.0000	0.449	0	0	0
22/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,018.0000	1,024.0000	0.589	0	0	0
22/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,309.0000	1,318.0000	0.688	0	0	0
22/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,305.0000	3,274.0000	(0.938)	0	0	0
22/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,072.0000	7,100.0000	0.396	0	0	0
22/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,500.0000	3,469.0000	(0.886)	0	0	0
22/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,435.0000	6,460.0000	0.389	0	0	0
22/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,574.0000	2,543.0000	(1.204)	0	0	0
22/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,469.0000	3,489.0000	0.577	0	0	0
22/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	613.0000	616.0000	0.489	0	0	0
22/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
22/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
22/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	37.0000	37.0000	-	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
22/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,413.0000	5,436.0000	0.425	0	0	0
22/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,911.0000	7,941.0000	0.379	0	0	0
22/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	602.0000	577.0000	(4.153)	0	0	0
22/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	876.0000	848.0000	(3.196)	0	0	8,032
22/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,991.0000	3,959.0000	(0.802)	0	0	0
22/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	315.0000	298.0000	(5.397)	0	0	0
22/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	523.0000	500.0000	(4.398)	0	0	0
22/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,473.0000	1,442.0000	(2.105)	0	0	0
22/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	392.0000	373.0000	(4.847)	0	0	0
22/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,707.0000	1,677.0000	(1.757)	0	0	0
22/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	276.0000	260.0000	(5.797)	0	0	0
22/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	632.0000	606.0000	(4.114)	0	0	0
22/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
22/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
22/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	789.0000	762.0000	(3.422)	0	0	0
22/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,417.0000	7,446.0000	0.391	0	0	0
22/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	354.0000	336.0000	(5.085)	0	0	8,032
22/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	27.0000	27.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,121.0000	7,150.0000	0.407	0	0	0
22/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
22/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,088.0000	1,095.0000	0.643	0	0	0
22/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	88.0000	79.0000	(10.227)	0	0	0
22/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	456.0000	435.0000	(4.605)	0	0	0
22/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,871.0000	1,883.0000	0.641	0	0	0
22/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,996.0000	6,020.0000	0.400	0	0	0
22/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,397.0000	9,428.0000	0.330	0	0	0
22/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,938.0000	3,959.0000	0.533	0	0	0
22/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	647.0000	622.0000	(3.864)	0	0	0
22/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
22/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	427.0000	407.0000	(4.684)	0	0	0
22/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
22/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	384.0000	365.0000	(4.948)	0	0	0
22/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,516.0000	7,545.0000	0.386	0	0	0
22/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,093.0000	6,117.0000	0.394	0	0	0
22/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,128.0000	4,149.0000	0.509	0	0	0
22/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	144.0000	145.0000	0.694	0	0	0
22/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	64.0000	65.0000	1.563	0	0	0
22/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	983.0000	990.0000	0.712	0	0	0
22/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,664.0000	1,675.0000	0.661	0	0	0
22/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,749.0000	3,770.0000	0.560	0	0	0
22/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,551.0000	4,573.0000	0.483	0	0	0
22/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,428.0000	2,397.0000	(1.277)	0	0	0
22/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	26.0000	26.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
22/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,554.0000	8,584.0000	0.351	0	0	0
22/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
22/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,146.0000	3,165.0000	0.604	0	0	0
22/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	39.0000	39.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,059.0000	8,090.0000	0.385	0	0	0
22/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,040.0000	4,008.0000	(0.792)	0	0	0
22/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,704.0000	5,727.0000	0.403	0	0	0
22/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,679.0000	6,706.0000	0.404	0	0	0
22/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
22/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	115.0000	105.0000	(8.696)	0	0	0
22/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,549.0000	1,519.0000	(1.937)	0	0	0
22/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,301.0000	2,316.0000	0.652	0	0	0
22/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	714.0000	687.0000	(3.782)	0	0	0
22/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,284.0000	3,303.0000	0.579	0	0	0
22/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	726.0000	730.0000	0.551	0	0	0
22/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	185.0000	187.0000	1.081	0	0	0
22/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	560.0000	563.0000	0.536	0	0	0
22/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,653.0000	8,683.0000	0.347	0	0	0
22/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	198.0000	185.0000	(6.566)	0	0	0
22/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	210.0000	197.0000	(6.190)	0	0	0
22/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,174.0000	4,196.0000	0.527	0	0	0
22/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	427.0000	407.0000	(4.684)	0	0	0
22/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	850.0000	855.0000	0.588	0	0	0
22/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R 2010/06/14	9.80	Call	Currency Future	2,964.0000	2,933.0000	(1.046)	0	0	0
22/09/2009	£ / R 2010/06/14	13.55	Put	Currency Future	1,347.0000	1,356.0000	0.668	0	0	0
22/09/2009	£ / R 2010/06/14	15.85	Call	Currency Future	194.0000	182.0000	(6.186)	0	0	0
22/09/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,980.0000	5,003.0000	0.462	0	0	0
22/09/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,932.0000	4,955.0000	0.466	0	0	0
22/09/2009	£ / R 2010/06/14	18.80	Put	Currency Future	6,142.0000	6,166.0000	0.391	0	0	0
22/09/2009	£ / R 2010/06/14	13.70	Call	Currency Future	477.0000	456.0000	(4.403)	0	0	0
22/09/2009	£ / R 2010/06/14	19.45	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
22/09/2009	£ / R 2010/06/14	15.35	Call	Currency Future	237.0000	223.0000	(5.907)	0	0	0
22/09/2009	£ / R 2010/06/14	19.35	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
22/09/2009	£ / R 2010/06/14	9.80	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
22/09/2009	£ / R 2010/06/14	13.55	Call	Currency Future	511.0000	488.0000	(4.501)	0	0	0
22/09/2009	£ / R 2010/06/14	15.85	Put	Currency Future	3,330.0000	3,350.0000	0.601	0	0	0
22/09/2009	£ / R 2010/06/14	16.10	Call	Currency Future	176.0000	164.0000	(6.818)	0	0	0
22/09/2009	£ / R 2010/06/14	22.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R 2010/06/14	17.40	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
22/09/2009	£ / R 2010/06/14	13.00	Call	Currency Future	663.0000	637.0000	(3.922)	0	0	0
22/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,464.0000	1,474.0000	0.683	0	0	0
22/09/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,874.0000	2,891.0000	0.592	0	0	0
22/09/2009	£ / R 2010/06/14	19.25	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
22/09/2009	£ / R 2010/06/14	21.80	Put	Currency Future	9,099.0000	9,130.0000	0.341	0	0	0
22/09/2009	£ / R 2010/06/14	22.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	£ / R 2010/06/14	17.85	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
22/09/2009	£ / R 2010/06/14	11.60	Put	Currency Future	248.0000	250.0000	0.806	0	0	0
22/09/2009	£ / R 2010/06/14	22.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	£ / R 2010/06/14	20.20	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
22/09/2009	£ / R 2010/06/14	17.55	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
22/09/2009	£ / R 2010/06/14	13.00	Put	Currency Future	949.0000	955.0000	0.632	0	0	0
22/09/2009	£ / R 2010/06/14	17.05	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
22/09/2009	£ / R 2010/06/14	17.35	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
22/09/2009	£ / R 2010/06/14	10.80	Call	Currency Future	2,002.0000	1,972.0000	(1.499)	0	0	0
22/09/2009	£ / R 2010/06/14	22.35	Put	Currency Future	9,646.0000	9,677.0000	0.321	0	0	0
22/09/2009	£ / R 2010/06/14	21.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	£ / R 2010/06/14	22.20	Put	Currency Future	9,496.0000	9,527.0000	0.326	0	0	0
22/09/2009	£ / R 2010/06/14	9.35	Call	Currency Future	3,403.0000	3,371.0000	(0.940)	0	0	0
22/09/2009	£ / R 2010/06/14	12.55	Put	Currency Future	668.0000	672.0000	0.599	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,796.0000	3,817.0000	0.553	0	0	0
22/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,227.0000	1,197.0000	(2.445)	0	0	0
22/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,664.0000	7,693.0000	0.378	0	0	0
22/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	157.0000	147.0000	(6.369)	0	0	0
22/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,124.0000	1,132.0000	0.712	0	0	0
22/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,516.0000	3,536.0000	0.569	0	0	0
22/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
22/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	160.0000	149.0000	(6.875)	0	0	0
22/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	314.0000	315.0000	0.318	0	0	0
22/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,829.0000	1,841.0000	0.656	0	0	0
22/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,171.0000	7,199.0000	0.390	0	0	0
22/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,546.0000	9,577.0000	0.325	0	0	0
22/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,844.0000	3,865.0000	0.546	0	0	0
22/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	588.0000	564.0000	(4.082)	0	0	0
22/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	270.0000	255.0000	(5.556)	0	0	0
22/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,728.0000	6,755.0000	0.401	0	0	0
22/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	924.0000	895.0000	(3.139)	0	0	0
22/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
22/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,220.0000	5,243.0000	0.441	0	0	0
22/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,789.0000	4,811.0000	0.459	0	0	0
22/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	832.0000	804.0000	(3.365)	0	0	0
22/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,664.0000	1,675.0000	0.661	0	0	0
22/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,741.0000	4,764.0000	0.485	0	0	0
22/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,172.0000	5,195.0000	0.445	0	0	0
22/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,503.0000	1,513.0000	0.665	0	0	0
22/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
22/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	197.0000	198.0000	0.508	0	0	0
22/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,606.0000	2,623.0000	0.652	0	0	0
22/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,702.0000	8,733.0000	0.356	0	0	0
22/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	948.0000	919.0000	(3.059)	0	0	0
22/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,347.0000	9,378.0000	0.332	0	0	0
22/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	409.0000	390.0000	(4.645)	0	0	0
22/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,379.0000	2,349.0000	(1.261)	0	0	0
22/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	179.0000	168.0000	(6.145)	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
22/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,623.0000	1,634.0000	0.678	0	0	0
22/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
22/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,368.0000	7,397.0000	0.394	0	0	0
22/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,705.0000	1,716.0000	0.645	0	0	0
22/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	308.0000	291.0000	(5.519)	0	0	0
22/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	235.0000	236.0000	0.426	0	0	0
22/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	534.0000	537.0000	0.562	0	0	0
22/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
22/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,344.0000	2,359.0000	0.640	0	0	0
22/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
22/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
22/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,510.0000	1,480.0000	(1.987)	0	0	0
22/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	437.0000	416.0000	(4.805)	0	0	0
22/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,656.0000	5,679.0000	0.407	0	0	0
22/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
22/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,198.0000	9,229.0000	0.337	0	0	0
22/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,950.0000	8,981.0000	0.346	0	0	0
22/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	107.0000	98.0000	(8.411)	0	0	0
22/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	418.0000	398.0000	(4.785)	0	0	0
22/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
22/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,238.0000	3,257.0000	0.587	0	0	0
22/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,208.0000	3,176.0000	(0.998)	0	0	0
22/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,941.0000	3,910.0000	(0.787)	0	0	0
22/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,138.0000	2,108.0000	(1.403)	0	0	0
22/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,694.0000	4,716.0000	0.469	0	0	0
22/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,671.0000	2,640.0000	(1.161)	0	0	0
22/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	202.0000	189.0000	(6.436)	0	0	0
22/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	44.0000	44.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
22/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	163.0000	152.0000	(6.748)	0	0	0
22/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,746.0000	1,758.0000	0.687	0	0	0
22/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
22/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	755.0000	759.0000	0.530	0	0	0
22/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,234.0000	2,204.0000	(1.343)	0	0	0
22/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	22.0000	21.0000	(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
22/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	190.0000	178.0000	(6.316)	0	0	0
22/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,829.0000	2,846.0000	0.601	0	0	0
22/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
22/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	369.0000	350.0000	(5.149)	0	0	0
22/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,149.0000	9,180.0000	0.339	0	0	0
22/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,362.0000	1,332.0000	(2.203)	0	0	0
22/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,447.0000	9,478.0000	0.328	0	0	0
22/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	818.0000	823.0000	0.611	0	0	0
22/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,398.0000	1,368.0000	(2.146)	0	0	0
22/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,778.0000	6,805.0000	0.398	0	0	0
22/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,109.0000	8,139.0000	0.370	0	0	0
22/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,376.0000	3,396.0000	0.592	0	0	0
22/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	186.0000	174.0000	(6.452)	0	0	0
22/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,466.0000	7,495.0000	0.388	0	0	0
22/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,614.0000	7,644.0000	0.394	0	0	0
22/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	769.0000	741.0000	(3.641)	0	0	0
22/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,947.0000	5,971.0000	0.404	0	0	0
22/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
22/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	74.0000	76.0000	2.703	0	0	0
22/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	916.0000	921.0000	0.546	0	0	0
22/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	401.0000	381.0000	(4.988)	0	0	0
22/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
22/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,510.0000	5,533.0000	0.417	0	0	0
22/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	731.0000	705.0000	(3.557)	0	0	0
22/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
22/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,221.0000	4,243.0000	0.521	0	0	0
22/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	228.0000	214.0000	(6.140)	0	0	0
22/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	262.0000	264.0000	0.763	0	0	0
22/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	679.0000	653.0000	(3.829)	0	0	0
22/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,787.0000	1,799.0000	0.672	0	0	0
22/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,387.0000	2,403.0000	0.670	0	0	0
22/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,326.0000	1,296.0000	(2.262)	0	0	0
22/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,423.0000	3,442.0000	0.555	0	0	0
22/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,136.0000	4,105.0000	(0.750)	0	0	0
22/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,318.0000	7,347.0000	0.396	0	0	0
22/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	135.0000	125.0000	(7.407)	0	0	0
22/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,269.0000	5,291.0000	0.418	0	0	0
22/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,220.0000	7,248.0000	0.388	0	0	0
22/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,160.0000	1,168.0000	0.690	0	0	0
22/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,913.0000	1,926.0000	0.680	0	0	0
22/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	28.0000	28.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,974.0000	7,002.0000	0.401	0	0	0
22/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	574.0000	550.0000	(4.181)	0	0	0
22/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,596.0000	9,627.0000	0.323	0	0	0
22/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,298.0000	9,329.0000	0.333	0	0	0
22/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	301.0000	285.0000	(5.316)	0	0	0
22/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,033.0000	4,054.0000	0.521	0	0	0
22/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
22/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	173.0000	161.0000	(6.936)	0	0	0
22/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	146.0000	136.0000	(6.849)	0	0	0
22/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	95.0000	97.0000	2.105	0	0	0
22/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	174.0000	176.0000	1.149	0	0	0
22/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	750.0000	723.0000	(3.600)	0	0	0
22/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,603.0000	8,634.0000	0.360	0	0	0
22/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,256.0000	3,225.0000	(0.952)	0	0	0
22/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,271.0000	1,280.0000	0.708	0	0	0
22/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,269.0000	7,298.0000	0.399	0	0	0
22/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,101.0000	3,119.0000	0.580	0	0	0
22/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,196.0000	1,166.0000	(2.508)	0	0	0
22/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	74.0000	65.0000	(12.162)	0	0	0
22/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	786.0000	791.0000	0.636	0	0	0
22/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	43.0000	43.0000	-	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
22/09/2009	£ / R 2010/06/14	13.35	Call	Currency Future	561.0000	537.0000	(4.278)	0	0	0
22/09/2009	£ / R 2010/06/14	9.00	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
22/09/2009	£ / R 2010/06/14	11.85	Put	Currency Future	333.0000	334.0000	0.300	0	0	0
22/09/2009	£ / R 2010/06/14	17.10	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
22/09/2009	£ / R 2010/06/14	11.25	Call	Currency Future	1,627.0000	1,597.0000	(1.844)	0	0	0
22/09/2009	£ / R 2010/06/14	16.15	Put	Currency Future	3,609.0000	3,629.0000	0.554	0	0	0
22/09/2009	£ / R 2010/06/14	19.30	Put	Currency Future	6,630.0000	6,657.0000	0.407	0	0	0
22/09/2009	£ / R 2010/06/14	14.50	Call	Currency Future	340.0000	323.0000	(5.000)	0	0	0
22/09/2009	£ / R 2010/06/14	17.95	Put	Currency Future	5,317.0000	5,340.0000	0.433	0	0	0
22/09/2009	£ / R 2010/06/14	12.10	Put	Currency Future	438.0000	441.0000	0.685	0	0	0
22/09/2009	£ / R 2010/06/14	21.00	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/09/2009	£ / R 2010/06/14	9.85	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
22/09/2009	£ / R 2010/06/14	11.25	Put	Currency Future	164.0000	165.0000	0.610	0	0	0
22/09/2009	£ / R 2010/06/14	14.50	Put	Currency Future	2,126.0000	2,141.0000	0.706	0	0	0
22/09/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,137.0000	1,107.0000	(2.639)	0	0	0
22/09/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,052.0000	1,023.0000	(2.757)	0	0	0
22/09/2009	£ / R 2010/06/14	19.00	Put	Currency Future	6,337.0000	6,362.0000	0.395	0	0	0
22/09/2009	£ / R 2010/06/14	14.25	Call	Currency Future	376.0000	358.0000	(4.787)	0	0	0
22/09/2009	£ / R 2010/06/14	12.25	Call	Currency Future	973.0000	944.0000	(2.980)	0	0	0
22/09/2009	£ / R 2010/06/14	11.30	Call	Currency Future	1,588.0000	1,558.0000	(1.889)	0	0	0
22/09/2009	£ / R 2010/06/14	21.15	Put	Currency Future	8,455.0000	8,485.0000	0.355	0	0	0
22/09/2009	£ / R 2010/06/14	15.50	Call	Currency Future	223.0000	210.0000	(5.830)	0	0	0
22/09/2009	£ / R 2010/06/14	13.15	Put	Currency Future	1,053.0000	1,060.0000	0.665	0	0	0
22/09/2009	£ / R 2010/06/14	11.95	Put	Currency Future	373.0000	375.0000	0.536	0	0	0
22/09/2009	£ / R 2010/06/14	15.60	Call	Currency Future	214.0000	201.0000	(6.075)	0	0	0
22/09/2009	£ / R 2010/06/14	9.85	Call	Currency Future	2,915.0000	2,884.0000	(1.063)	0	0	0
22/09/2009	£ / R 2010/06/14	12.25	Put	Currency Future	509.0000	512.0000	0.589	0	0	0
22/09/2009	£ / R 2010/06/14	21.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/09/2009	£ / R 2010/06/14	9.15	Call	Currency Future	3,598.0000	3,567.0000	(0.862)	0	0	0
22/09/2009	£ / R 2010/06/14	12.50	Put	Currency Future	640.0000	644.0000	0.625	0	0	0
22/09/2009	£ / R 2010/06/14	13.15	Call	Currency Future	617.0000	592.0000	(4.052)	0	0	0
22/09/2009	£ / R 2010/06/14	10.95	Call	Currency Future	1,873.0000	1,843.0000	(1.602)	0	0	0
22/09/2009	£ / R 2010/06/14	10.85	Call	Currency Future	1,959.0000	1,929.0000	(1.531)	0	0	0
22/09/2009	£ / R 2010/06/14	20.25	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/09/2009	£ / R 2010/06/14	10.30	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
22/09/2009	£ / R 2010/06/14	21.45	Put	Currency Future	8,752.0000	8,782.0000	0.343	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	209.0000	210.0000	0.478	0	0	0
22/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,484.0000	6,510.0000	0.401	0	0	0
22/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	854.0000	826.0000	(3.279)	0	0	0
22/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,423.0000	3,442.0000	0.555	0	0	0
22/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	222.0000	223.0000	0.450	0	0	0
22/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
22/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,283.0000	2,252.0000	(1.358)	0	0	0
22/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	186.0000	174.0000	(6.452)	0	0	0
22/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,457.0000	4,479.0000	0.494	0	0	0
22/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	154.0000	144.0000	(6.494)	0	0	0
22/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	0
22/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
22/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	110.0000	111.0000	0.909	0	0	0
22/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	110.0000	111.0000	0.909	0	0	0
22/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,695.0000	2,712.0000	0.631	0	0	0
22/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,435.0000	1,405.0000	(2.091)	0	0	0
22/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,891.0000	3,912.0000	0.540	0	0	0
22/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
22/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,137.0000	1,107.0000	(2.639)	0	0	0
22/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,197.0000	1,205.0000	0.668	0	0	0
22/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,748.0000	1,718.0000	(1.716)	0	0	0
22/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	679.0000	653.0000	(3.829)	0	0	0
22/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
22/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	535.0000	512.0000	(4.299)	0	0	0
22/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	135.0000	136.0000	0.741	0	0	0
22/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	916.0000	921.0000	0.546	0	0	0
22/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	327.0000	310.0000	(5.199)	0	0	0
22/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
22/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	373.0000	375.0000	0.536	0	0	0
22/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,916.0000	1,886.0000	(1.566)	0	0	0
22/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,306.0000	8,337.0000	0.373	0	0	0
22/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,213.0000	2,228.0000	0.678	0	0	0
22/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,108.0000	1,078.0000	(2.708)	0	0	0
22/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,964.0000	2,982.0000	0.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	40.0000	40.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
22/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,451.0000	3,420.0000	(0.898)	0	0	0
22/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
22/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
22/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,354.0000	3,322.0000	(0.954)	0	0	0
22/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,745.0000	3,714.0000	(0.828)	0	0	0
22/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	38.0000	38.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,831.0000	1,801.0000	(1.638)	0	0	0
22/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
22/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
22/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,739.0000	2,756.0000	0.621	0	0	0
22/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,998.0000	2,011.0000	0.651	0	0	0
22/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,820.0000	4,789.0000	(0.643)	0	0	0
22/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,559.0000	5,582.0000	0.414	0	0	0
22/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	118.0000	119.0000	0.847	0	0	0
22/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,817.0000	2,786.0000	(1.100)	0	0	0
22/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
22/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
22/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,837.0000	4,859.0000	0.455	0	0	0
22/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	900.0000	871.0000	(3.222)	0	0	0
22/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,599.0000	4,621.0000	0.478	0	0	0
22/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,850.0000	5,873.0000	0.393	0	0	0
22/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	361.0000	343.0000	(4.986)	0	0	0
22/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	54.0000	54.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	586.0000	589.0000	0.512	0	0	0
22/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	277.0000	278.0000	0.361	0	0	0
22/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	394.0000	396.0000	0.508	0	0	0
22/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,009.0000	3,028.0000	0.631	0	0	0
22/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	253.0000	238.0000	(5.929)	0	0	0
22/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	253.0000	238.0000	(5.929)	0	0	0
22/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,623.0000	1,634.0000	0.678	0	0	0
22/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,801.0000	5,825.0000	0.414	0	0	0
22/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,901.0000	8,931.0000	0.337	0	0	0
22/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	50.0000	43.0000	(14.000)	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
22/09/2009	£ / R 2010/06/14	18.40	Put	Currency Future	5,753.0000	5,776.0000	0.400	0	0	0
22/09/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,739.0000	2,756.0000	0.621	0	0	0
22/09/2009	£ / R 2010/06/14	10.00	Call	Currency Future	2,769.0000	2,738.0000	(1.120)	0	0	0
22/09/2009	£ / R 2010/06/14	12.90	Put	Currency Future	883.0000	888.0000	0.566	0	0	0
22/09/2009	£ / R 2010/06/14	9.60	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
22/09/2009	£ / R 2010/06/14	21.05	Put	Currency Future	8,356.0000	8,386.0000	0.359	0	0	0
22/09/2009	£ / R 2010/06/14	18.40	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
22/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,291.0000	1,260.0000	(2.401)	0	0	0
22/09/2009	£ / R 2010/06/14	12.70	Call	Currency Future	769.0000	741.0000	(3.641)	0	0	0
22/09/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,955.0000	1,968.0000	0.665	0	0	0
22/09/2009	£ / R 2010/06/14	10.95	Call	Currency Future	1,873.0000	1,843.0000	(1.602)	0	0	0
22/09/2009	£ / R 2010/06/14	19.60	Put	Currency Future	6,925.0000	6,952.0000	0.390	0	0	0
22/09/2009	£ / R 2010/06/14	9.05	Call	Currency Future	3,696.0000	3,665.0000	(0.839)	0	0	0
22/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	76.0000	78.0000	2.632	0	0	0
22/09/2009	£ / R 2010/06/14	12.70	Put	Currency Future	755.0000	759.0000	0.530	0	0	0
22/09/2009	£ / R 2010/06/14	13.70	Call	Currency Future	477.0000	456.0000	(4.403)	0	0	0
22/09/2009	£ / R 2010/06/14	12.90	Call	Currency Future	696.0000	670.0000	(3.736)	0	0	0
22/09/2009	£ / R 2010/06/14	9.60	Call	Currency Future	3,159.0000	3,128.0000	(0.981)	0	0	0
22/09/2009	£ / R 2010/06/14	21.05	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/09/2009	£ / R 2010/06/14	16.90	Put	Currency Future	4,315.0000	4,337.0000	0.510	0	0	0
22/09/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,090.0000	2,060.0000	(1.435)	0	0	0
22/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	76.0000	78.0000	2.632	0	0	0
22/09/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,166.0000	1,136.0000	(2.573)	0	0	0
22/09/2009	£ / R 2010/06/14	19.05	Put	Currency Future	6,386.0000	6,411.0000	0.391	0	0	0
22/09/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,919.0000	2,937.0000	0.617	0	0	0
22/09/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,090.0000	2,060.0000	(1.435)	0	0	0
22/09/2009	£ / R 2010/06/14	16.25	Put	Currency Future	3,703.0000	3,723.0000	0.540	0	0	0
22/09/2009	£ / R 2010/06/14	21.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/09/2009	£ / R 2010/06/14	9.05	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
22/09/2009	£ / R 2010/06/14	15.40	Call	Currency Future	232.0000	219.0000	(5.603)	0	0	0
22/09/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,062.0000	3,030.0000	(1.045)	0	0	0
22/09/2009	£ / R 2010/06/14	21.10	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/09/2009	£ / R 2010/06/14	11.70	Put	Currency Future	277.0000	278.0000	0.361	0	0	0
22/09/2009	£ / R 2010/06/14	16.25	Call	Currency Future	166.0000	155.0000	(6.627)	0	0	0
22/09/2009	£ / R 2010/06/14	10.60	Call	Currency Future	2,186.0000	2,156.0000	(1.372)	0	0	0
22/09/2009	£ / R 2010/06/14	16.90	Call	Currency Future	129.0000	119.0000	(7.752)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	48.0000	48.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,647.0000	3,616.0000	(0.850)	0	0	0
22/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,291.0000	1,260.0000	(2.401)	0	0	0
22/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	437.0000	416.0000	(4.805)	0	0	0
22/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
22/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	697.0000	700.0000	0.430	0	0	0
22/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
22/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,650.0000	2,667.0000	0.642	0	0	0
22/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
22/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,583.0000	1,594.0000	0.695	0	0	0
22/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
22/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,656.0000	3,676.0000	0.547	0	0	0
22/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,504.0000	4,526.0000	0.488	0	0	0
22/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,646.0000	4,668.0000	0.474	0	0	0
22/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	810.0000	782.0000	(3.457)	0	0	0
22/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
22/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,405.0000	8,436.0000	0.369	0	0	0
22/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
22/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
22/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,565.0000	7,594.0000	0.383	0	0	0
22/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	264.0000	249.0000	(5.682)	0	0	0
22/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,525.0000	2,494.0000	(1.228)	0	0	0
22/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,784.0000	2,801.0000	0.611	0	0	0
22/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	499.0000	477.0000	(4.409)	0	0	0
22/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	248.0000	233.0000	(6.048)	0	0	0
22/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
22/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,386.0000	1,395.0000	0.649	0	0	0
22/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,013.0000	2,982.0000	(1.029)	0	0	0
22/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
22/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,046.0000	2,016.0000	(1.466)	0	0	0
22/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	446.0000	426.0000	(4.484)	0	0	0
22/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	82.0000	84.0000	2.439	0	0	0
22/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	206.0000	193.0000	(6.311)	0	0	0
22/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,464.0000	1,474.0000	0.683	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	488.0000	466.0000	(4.508)	0	0	0
22/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,425.0000	1,434.0000	0.632	0	0	0
22/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,028.0000	5,051.0000	0.457	0	0	0
22/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,080.0000	4,102.0000	0.539	0	0	0
22/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,622.0000	2,592.0000	(1.144)	0	0	0
22/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	0
22/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,259.0000	1,228.0000	(2.462)	0	0	0
22/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
22/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,607.0000	5,630.0000	0.410	0	0	0
22/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	144.0000	134.0000	(6.944)	0	0	0
22/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	353.0000	354.0000	0.283	0	0	0
22/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,025.0000	996.0000	(2.829)	0	0	0
22/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	461.0000	464.0000	0.651	0	0	0
22/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	53.0000	53.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
22/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,866.0000	2,835.0000	(1.082)	0	0	0
22/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,000.0000	9,031.0000	0.344	0	0	0
22/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,023.0000	7,051.0000	0.399	0	0	0
22/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,076.0000	5,099.0000	0.453	0	0	0
22/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
22/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,192.0000	3,211.0000	0.595	0	0	0
22/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
22/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,080.0000	1,050.0000	(2.778)	0	0	0
22/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	126.0000	128.0000	1.587	0	0	0
22/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,720.0000	2,689.0000	(1.140)	0	0	0
22/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,789.0000	1,760.0000	(1.621)	0	0	0
22/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
22/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,899.0000	5,922.0000	0.390	0	0	0
22/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
22/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	149.0000	139.0000	(6.711)	0	0	0
22/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	416.0000	418.0000	0.481	0	0	0
22/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	219.0000	205.0000	(6.393)	0	0	0
22/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,055.0000	3,073.0000	0.589	0	0	0
22/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,985.0000	4,007.0000	0.552	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14			Currency Future	11.1458	11.0827	(0.566)	11.1500	11.1400	30,785
22/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
22/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,236.0000	2,294.0000	2.594	0	0	0
22/09/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,097.0000	4,033.0000	(1.562)	0	0	0
22/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	386.0000	413.0000	6.995	0	0	0
22/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
22/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
22/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,456.0000	6,519.0000	0.976	0	0	0
22/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,047.0000	3,983.0000	(1.581)	0	0	0
22/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/09/2009	€ / R 2009/12/14	7.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,000.0000	2,937.0000	(2.100)	0	0	0
22/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,349.0000	3,283.0000	(1.971)	0	0	0
22/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,705.0000	8,768.0000	0.724	0	0	0
22/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	698.0000	736.0000	5.444	0	0	0
22/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,329.0000	1,267.0000	(4.665)	0	0	0
22/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,070.0000	3,131.0000	1.987	0	0	0
22/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
22/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,506.0000	6,569.0000	0.968	0	0	0
22/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
22/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,005.0000	8,068.0000	0.787	0	0	0
22/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	331.0000	295.0000	(10.876)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,702.0000	2,639.0000	(2.332)	0	0	0
22/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,063.0000	4,125.0000	1.526	0	0	0
22/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,567.0000	1,620.0000	3.382	0	0	0
22/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,505.0000	8,568.0000	0.741	0	0	0
22/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,455.0000	8,518.0000	0.745	0	0	0
22/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,957.0000	6,019.0000	1.041	0	0	0
22/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,188.0000	2,245.0000	2.605	0	0	0
22/09/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,905.0000	7,968.0000	0.797	0	0	0
22/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,997.0000	3,933.0000	(1.601)	0	0	0
22/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,706.0000	6,769.0000	0.939	0	0	0
22/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	194.0000	169.0000	(12.887)	0	0	0
22/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,089.0000	1,028.0000	(5.601)	0	0	0
22/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,307.0000	2,244.0000	(2.731)	0	0	0
22/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,803.0000	1,858.0000	3.050	0	0	0
22/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,614.0000	1,667.0000	3.284	0	0	0
22/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,356.0000	2,293.0000	(2.674)	0	0	0
22/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,959.0000	5,021.0000	1.250	0	0	0
22/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,995.0000	2,051.0000	2.807	0	0	0
22/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,955.0000	8,018.0000	0.792	0	0	0
22/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
22/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,956.0000	7,019.0000	0.906	0	0	0
22/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,851.0000	2,788.0000	(2.210)	0	0	0
22/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
22/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,474.0000	1,526.0000	3.528	0	0	0
22/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,805.0000	7,868.0000	0.807	0	0	0
22/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,013.0000	1,950.0000	(3.130)	0	0	0
22/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,458.0000	5,520.0000	1.136	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,050.0000	2,986.0000	(2.098)	0	0	0
22/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	872.0000	818.0000	(6.193)	0	0	0
22/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
22/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	261.0000	230.0000	(11.877)	0	0	0
22/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,291.0000	1,341.0000	3.873	0	0	0
22/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,605.0000	8,668.0000	0.732	0	0	0
22/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	78.0000	66.0000	(15.385)	0	0	0
22/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	17.0000	17.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,665.0000	3,727.0000	1.692	0	0	0
22/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,710.0000	4,772.0000	1.316	0	0	0
22/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,149.0000	3,085.0000	(2.032)	0	0	0
22/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,847.0000	3,783.0000	(1.664)	0	0	0
22/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	515.0000	548.0000	6.408	0	0	0
22/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,480.0000	2,539.0000	2.379	0	0	0
22/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,897.0000	3,833.0000	(1.642)	0	0	0
22/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,382.0000	1,433.0000	3.690	0	0	0
22/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,013.0000	4,075.0000	1.545	0	0	0
22/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	899.0000	942.0000	4.783	0	0	0
22/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,184.0000	1,123.0000	(5.152)	0	0	0
22/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,816.0000	1,754.0000	(3.414)	0	0	0
22/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	998.0000	942.0000	(5.611)	0	0	0
22/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,466.0000	3,528.0000	1.789	0	0	0
22/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
22/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
22/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,007.0000	6,069.0000	1.032	0	0	0
22/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
22/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / 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
22/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	12,744
22/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,803.0000	1,858.0000	3.050	0	0	0
22/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,900.0000	2,837.0000	(2.172)	0	0	0
22/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
22/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,461.0000	4,523.0000	1.390	0	0	0
22/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	199.0000	215.0000	8.040	0	0	0
22/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,756.0000	6,819.0000	0.933	0	0	0
22/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,555.0000	8,618.0000	0.736	0	0	0
22/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	144.0000	124.0000	(13.889)	0	0	0
22/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
22/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,964.0000	1,901.0000	(3.208)	0	0	0
22/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	102.0000	87.0000	(14.706)	0	0	13,679
22/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
22/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	97.0000	82.0000	(15.464)	0	0	0
22/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,041.0000	985.0000	(5.379)	0	0	0
22/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,556.0000	6,619.0000	0.961	0	0	0
22/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,160.0000	2,097.0000	(2.917)	0	0	0
22/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	87.0000	73.0000	(16.092)	0	0	0
22/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	955.0000	900.0000	(5.759)	0	0	0
22/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,201.0000	1,250.0000	4.080	0	0	0
22/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,548.0000	3,483.0000	(1.832)	0	0	0
22/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
22/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,660.0000	4,722.0000	1.330	0	0	0
22/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,755.0000	8,818.0000	0.720	0	0	0
22/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	550.0000	584.0000	6.182	0	0	0
22/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,205.0000	8,268.0000	0.768	0	0	0
22/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,157.0000	1,204.0000	4.062	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,946.0000	2,002.0000	2.878	0	0	0
22/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,606.0000	6,669.0000	0.954	0	0	0
22/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,107.0000	6,169.0000	1.015	0	0	0
22/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	108.0000	92.0000	(14.815)	0	0	0
22/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,963.0000	4,025.0000	1.564	0	0	0
22/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	857.0000	899.0000	4.901	0	0	0
22/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,859.0000	4,921.0000	1.276	0	0	0
22/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,299.0000	3,234.0000	(1.970)	0	0	0
22/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	277.0000	245.0000	(11.552)	0	0	0
22/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,756.0000	1,810.0000	3.075	0	0	0
22/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,113.0000	1,160.0000	4.223	0	0	0
22/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,377.0000	1,315.0000	(4.503)	0	0	0
22/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
22/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,864.0000	3,926.0000	1.605	0	0	0
22/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,206.0000	6,269.0000	1.015	0	0	0
22/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	482.0000	512.0000	6.224	0	0	0
22/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,521.0000	1,573.0000	3.419	0	0	0
22/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	817.0000	858.0000	5.018	0	0	0
22/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	60.0000	67.0000	11.667	0	0	0
22/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,336.0000	1,387.0000	3.817	0	0	0
22/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,801.0000	2,738.0000	(2.249)	0	0	0
22/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	74.0000	62.0000	(16.216)	0	0	80
22/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,105.0000	8,168.0000	0.777	0	0	0
22/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
22/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	680.0000	630.0000	(7.353)	0	0	0
22/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
22/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,567.0000	1,620.0000	3.382	0	0	0
22/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	545.0000	498.0000	(8.624)	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
22/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	246.0000	216.0000	(12.195)	0	0	0
22/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,797.0000	3,733.0000	(1.686)	0	0	0
22/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	162.0000	140.0000	(13.580)	0	0	0
22/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,106.0000	7,169.0000	0.887	0	0	0
22/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,899.0000	1,954.0000	2.896	0	0	0
22/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,062.0000	1,999.0000	(3.055)	0	0	0
22/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	183.0000	159.0000	(13.115)	0	0	0
22/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	102.0000	87.0000	(14.706)	0	0	0
22/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
22/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,648.0000	3,583.0000	(1.782)	0	0	0
22/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
22/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,305.0000	8,368.0000	0.759	0	0	0
22/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,112.0000	4,174.0000	1.508	0	0	0
22/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,091.0000	2,148.0000	2.726	0	0	0
22/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,653.0000	2,590.0000	(2.375)	0	0	0
22/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	135.0000	147.0000	8.889	0	0	0
22/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,698.0000	3,633.0000	(1.758)	0	0	0
22/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,914.0000	3,975.0000	1.559	0	0	0
22/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	737.0000	776.0000	5.292	0	0	0
22/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
22/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,669.0000	1,607.0000	(3.715)	0	0	0
22/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,306.0000	6,369.0000	0.999	0	0	0
22/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,909.0000	4,971.0000	1.263	0	0	0
22/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,748.0000	3,683.0000	(1.734)	0	0	0
22/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	660.0000	697.0000	5.606	0	0	0
22/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,607.0000	5,670.0000	1.124	0	0	0
22/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,708.0000	1,762.0000	3.162	0	0	0
22/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,157.0000	1,204.0000	4.062	0	0	0
22/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	24.0000	24.0000	-	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
22/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	832.0000	778.0000	(6.490)	0	0	0
22/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	60.0000	50.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
22/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	776.0000	817.0000	5.284	0	0	0
22/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
22/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	86.0000	96.0000	11.628	0	0	0
22/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	172.0000	149.0000	(13.372)	0	0	0
22/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	577.0000	529.0000	(8.319)	0	0	0
22/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,661.0000	1,715.0000	3.251	0	0	0
22/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,718.0000	1,656.0000	(3.609)	0	0	0
22/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,137.0000	1,076.0000	(5.365)	0	0	0
22/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,767.0000	1,705.0000	(3.509)	0	0	0
22/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,285.0000	2,343.0000	2.538	0	0	0
22/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,099.0000	3,036.0000	(2.033)	0	0	0
22/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,950.0000	2,887.0000	(2.136)	0	0	0
22/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,752.0000	2,689.0000	(2.289)	0	0	0
22/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	232.0000	203.0000	(12.500)	0	0	0
22/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,915.0000	1,852.0000	(3.290)	0	0	0
22/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
22/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,311.0000	4,373.0000	1.438	0	0	0
22/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
22/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,212.0000	4,274.0000	1.472	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	182.0000	196.0000	7.692	0	0	0
22/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,157.0000	6,219.0000	1.007	0	0	0
22/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,947.0000	3,883.0000	(1.621)	0	0	0
22/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,155.0000	8,218.0000	0.773	0	0	0
22/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,578.0000	2,637.0000	2.289	0	0	0
22/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,655.0000	8,718.0000	0.728	0	0	0
22/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	754.0000	702.0000	(6.897)	0	0	0
22/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,111.0000	2,048.0000	(2.984)	0	0	0
22/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,865.0000	1,803.0000	(3.324)	0	0	0
22/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	206.0000	180.0000	(12.621)	0	0	0
22/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,656.0000	6,719.0000	0.947	0	0	0
22/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	109.0000	119.0000	9.174	0	0	0
22/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	218.0000	235.0000	7.798	0	0	0
22/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,529.0000	2,588.0000	2.333	0	0	0
22/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,169.0000	3,230.0000	1.925	0	0	0
22/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	586.0000	621.0000	5.973	0	0	0
22/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	401.0000	358.0000	(10.723)	0	0	0
22/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,162.0000	4,224.0000	1.490	0	0	0
22/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	356.0000	381.0000	7.022	0	0	0
22/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,480.0000	2,539.0000	2.379	0	0	0
22/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,262.0000	4,324.0000	1.455	0	0	0
22/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,428.0000	1,479.0000	3.571	0	0	0
22/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	352.0000	314.0000	(10.795)	0	0	0
22/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
22/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	913.0000	858.0000	(6.024)	0	0	0
22/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,725.0000	2,785.0000	2.202	0	0	0
22/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	68.0000	76.0000	11.765	0	0	0
22/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,139.0000	2,196.0000	2.665	0	0	0
22/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,256.0000	6,319.0000	1.007	0	0	0
22/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,922.0000	2,982.0000	2.053	0	0	0
22/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,448.0000	3,383.0000	(1.885)	0	0	0
22/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,255.0000	8,318.0000	0.763	0	0	0
22/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,971.0000	3,032.0000	2.053	0	0	0
22/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	305.0000	326.0000	6.885	0	0	0
22/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,715.0000	3,776.0000	1.642	0	0	0
22/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,498.0000	3,433.0000	(1.858)	0	0	0
22/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
22/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,367.0000	3,428.0000	1.812	0	0	0
22/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,333.0000	2,392.0000	2.529	0	0	0
22/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,523.0000	1,461.0000	(4.071)	0	0	0
22/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,851.0000	1,906.0000	2.971	0	0	0
22/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,057.0000	6,119.0000	1.024	0	0	0
22/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,774.0000	2,834.0000	2.163	0	0	0
22/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,361.0000	4,423.0000	1.422	0	0	0
22/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,504.0000	2,441.0000	(2.516)	0	0	0
22/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,725.0000	2,785.0000	2.202	0	0	0
22/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	983.0000	1,028.0000	4.578	0	0	0
22/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,431.0000	2,490.0000	2.427	0	0	0
22/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
22/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	129.0000	110.0000	(14.729)	0	0	0
22/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
22/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	623.0000	658.0000	5.618	0	0	0
22/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,382.0000	2,440.0000	2.435	0	0	0
22/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,510.0000	4,573.0000	1.397	0	0	0
22/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,120.0000	3,180.0000	1.923	0	0	0
22/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
22/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,431.0000	2,490.0000	2.427	0	0	0
22/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	514.0000	467.0000	(9.144)	0	0	0
22/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
22/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,188.0000	2,245.0000	2.605	0	0	0
22/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	645.0000	595.0000	(7.752)	0	0	0
22/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
22/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,455.0000	2,392.0000	(2.566)	0	0	0
22/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,285.0000	2,343.0000	2.538	0	0	0
22/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	218.0000	191.0000	(12.385)	0	0	0
22/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,236.0000	2,294.0000	2.594	0	0	0
22/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,764.0000	3,826.0000	1.647	0	0	0
22/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
22/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,516.0000	3,577.0000	1.735	0	0	0
22/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	449.0000	478.0000	6.459	0	0	0
22/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,554.0000	2,491.0000	(2.467)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,474.0000	1,412.0000	(4.206)	0	0	0
22/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	149.0000	162.0000	8.725	0	0	0
22/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
22/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
22/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	611.0000	561.0000	(8.183)	0	0	0
22/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,026.0000	1,071.0000	4.386	0	0	0
22/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,249.0000	3,184.0000	(2.001)	0	0	0
22/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
22/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	122.0000	104.0000	(14.754)	0	0	0
22/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	165.0000	179.0000	8.485	0	0	0
22/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,021.0000	3,081.0000	1.986	0	0	0
22/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,055.0000	8,118.0000	0.782	0	0	0
22/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,615.0000	3,677.0000	1.715	0	0	0
22/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,824.0000	2,883.0000	2.089	0	0	0
22/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0
22/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,548.0000	3,483.0000	(1.832)	0	0	0
22/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,560.0000	4,622.0000	1.360	0	0	0
22/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,922.0000	2,982.0000	2.053	0	0	0
22/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,521.0000	1,573.0000	3.419	0	0	0
22/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,069.0000	1,115.0000	4.303	0	0	0
22/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,336.0000	1,387.0000	3.817	0	0	0
22/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,676.0000	2,735.0000	2.205	0	0	0
22/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
22/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	941.0000	984.0000	4.570	0	0	0
22/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,258.0000	2,195.0000	(2.790)	0	0	0
22/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	97.0000	107.0000	10.309	0	0	0
22/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,774.0000	2,834.0000	2.163	0	0	0
22/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	793.0000	740.0000	(6.683)	0	0	0
22/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	136.0000	117.0000	(13.971)	0	0	0
22/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,759.0000	4,822.0000	1.324	0	0	0
22/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,043.0000	2,099.0000	2.741	0	0	0
22/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,620.0000	1,558.0000	(3.827)	0	0	0
22/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
22/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,907.0000	5,970.0000	1.067	0	0	0
22/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	294.0000	261.0000	(11.224)	0	0	0
22/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	238.0000	256.0000	7.563	0	0	0
22/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,995.0000	2,051.0000	2.807	0	0	0
22/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,411.0000	4,473.0000	1.406	0	0	0
22/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	484.0000	438.0000	(9.504)	0	0	0
22/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
22/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
22/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,529.0000	2,588.0000	2.333	0	0	0
22/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,281.0000	1,219.0000	(4.840)	0	0	0
22/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,405.0000	7,468.0000	0.851	0	0	0
22/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
22/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,043.0000	2,099.0000	2.741	0	0	0
22/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,246.0000	1,295.0000	3.933	0	0	0
22/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,566.0000	3,627.0000	1.711	0	0	0
22/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
22/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,873.0000	2,933.0000	2.088	0	0	0
22/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,946.0000	2,002.0000	2.878	0	0	0
22/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
22/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,676.0000	2,735.0000	2.205	0	0	0
22/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,627.0000	2,686.0000	2.246	0	0	0
22/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	260.0000	278.0000	6.923	0	0	0
22/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	428.0000	384.0000	(10.280)	0	0	0
22/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	455.0000	411.0000	(9.670)	0	0	0
22/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	282.0000	301.0000	6.738	0	0	0
22/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	330.0000	351.0000	6.364	0	0	0
22/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	417.0000	445.0000	6.715	0	0	0
22/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,355.0000	8,418.0000	0.754	0	0	0
22/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
22/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,356.0000	6,419.0000	0.991	0	0	0
22/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	376.0000	334.0000	(11.170)	0	0	0
22/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,610.0000	4,672.0000	1.345	0	0	0
22/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,398.0000	3,333.0000	(1.913)	0	0	0
22/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,209.0000	2,146.0000	(2.852)	0	0	0
22/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,199.0000	3,134.0000	(2.032)	0	0	0
22/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,406.0000	2,343.0000	(2.618)	0	0	0
22/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,426.0000	1,364.0000	(4.348)	0	0	0
22/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
22/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
22/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,814.0000	3,876.0000	1.626	0	0	0
22/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,232.0000	1,171.0000	(4.951)	0	0	0
22/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,197.0000	4,133.0000	(1.525)	0	0	0
22/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,855.0000	7,918.0000	0.802	0	0	0
22/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R	2009/12/14	17.00	Put	Currency Future	5,857.0000	5,920.0000	1.076	0	0	0
22/09/2009	€ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,807.0000	5,870.0000	1.085	0	0	0
22/09/2009	€ / R	2009/12/14	17.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/09/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,572.0000	1,509.0000	(4.008)	0	0	0
22/09/2009	€ / R	2009/12/14	7.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,147.0000	4,083.0000	(1.543)	0	0	0
22/09/2009	€ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	€ / R	2009/12/14	13.75	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/09/2009	€ / R	2010/03/15			Currency Future	11.3268	11.2681	(0.518)	11.3600	11.3600	2,625
22/09/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,897.0000	2,839.0000	(2.002)	0	0	0
22/09/2009	€ / R	2010/03/15	11.50	Call	Currency Future	473.0000	442.0000	(6.554)	0	0	0
22/09/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,643.0000	1,587.0000	(3.408)	0	0	0
22/09/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,930.0000	7,988.0000	0.731	0	0	0
22/09/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,537.0000	3,479.0000	(1.640)	0	0	0
22/09/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,627.0000	8,686.0000	0.684	0	0	0
22/09/2009	€ / R	2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R	2010/03/15	15.15	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
22/09/2009	€ / R	2010/03/15	13.40	Put	Currency Future	2,217.0000	2,265.0000	2.165	0	0	0
22/09/2009	€ / R	2010/03/15	11.10	Call	Currency Future	644.0000	603.0000	(6.366)	0	0	0
22/09/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,884.0000	3,825.0000	(1.519)	0	0	0
22/09/2009	€ / R	2010/03/15	11.50	Put	Currency Future	646.0000	674.0000	4.334	0	0	0
22/09/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,412.0000	4,467.0000	1.247	0	0	0
22/09/2009	€ / R	2010/03/15	7.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R	2010/03/15	10.90	Put	Currency Future	326.0000	341.0000	4.601	0	0	0
22/09/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,733.0000	6,791.0000	0.861	0	0	0
22/09/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,915.0000	2,967.0000	1.784	0	0	0
22/09/2009	€ / R	2010/03/15	15.40	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
22/09/2009	€ / R	2010/03/15	8.45	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
22/09/2009	€ / R	2010/03/15	11.55	Put	Currency Future	680.0000	709.0000	4.265	0	0	0
22/09/2009	€ / R	2010/03/15	14.70	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
22/09/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,082.0000	4,024.0000	(1.421)	0	0	0
22/09/2009	€ / R	2010/03/15	10.90	Call	Currency Future	753.0000	709.0000	(5.843)	0	0	0
22/09/2009	€ / R	2010/03/15	18.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	€ / R	2010/03/15	14.15	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	103.0000	105.0000	1.942	0	0	0
22/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	440.0000	412.0000	(6.364)	0	0	0
22/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
22/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
22/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,727.0000	8,785.0000	0.665	0	0	0
22/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,878.0000	3,932.0000	1.392	0	0	0
22/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,922.0000	1,866.0000	(2.914)	0	0	0
22/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	135.0000	125.0000	(7.407)	0	0	0
22/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	456.0000	427.0000	(6.360)	0	0	0
22/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,507.0000	1,451.0000	(3.716)	0	0	0
22/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,777.0000	8,835.0000	0.661	0	0	0
22/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,578.0000	8,636.0000	0.676	0	0	0
22/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	697.0000	654.0000	(6.169)	0	0	13,636
22/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
22/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	143.0000	133.0000	(6.993)	0	0	0
22/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,829.0000	3,883.0000	1.410	0	0	0
22/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
22/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	614.0000	641.0000	4.397	0	0	0
22/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,441.0000	3,495.0000	1.569	0	0	0
22/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,936.0000	5,994.0000	0.977	0	0	0
22/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	190.0000	177.0000	(6.842)	0	0	0
22/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,633.0000	6,691.0000	0.874	0	0	0
22/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,686.0000	3,627.0000	(1.601)	0	0	0
22/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	370.0000	386.0000	4.324	0	0	0
22/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,851.0000	4,907.0000	1.154	0	0	0
22/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,113.0000	2,055.0000	(2.745)	0	0	0
22/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,121.0000	4,175.0000	1.310	0	0	0
22/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,046.0000	995.0000	(4.876)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	490.0000	459.0000	(6.327)	0	0	0
22/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,478.0000	8,536.0000	0.684	0	0	0
22/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,602.0000	2,544.0000	(2.229)	0	0	0
22/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
22/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,046.0000	1,082.0000	3.442	0	0	0
22/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	156.0000	163.0000	4.487	0	0	0
22/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,802.0000	4,858.0000	1.166	0	0	0
22/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
22/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,763.0000	1,809.0000	2.609	0	0	0
22/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,583.0000	6,641.0000	0.881	0	0	0
22/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,085.0000	1,123.0000	3.502	0	0	0
22/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,947.0000	2,888.0000	(2.002)	0	0	0
22/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
22/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,528.0000	8,586.0000	0.680	0	0	0
22/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,587.0000	3,528.0000	(1.645)	0	0	0
22/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,679.0000	2,730.0000	1.904	0	0	0
22/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,988.0000	2,036.0000	2.414	0	0	0
22/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
22/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,868.0000	2,919.0000	1.778	0	0	0
22/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,607.0000	4,662.0000	1.194	0	0	0
22/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,783.0000	6,841.0000	0.855	0	0	0
22/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	322.0000	301.0000	(6.522)	0	0	0
22/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,933.0000	3,875.0000	(1.475)	0	0	0
22/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
22/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,488.0000	3,430.0000	(1.663)	0	0	0
22/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
22/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	165.0000	154.0000	(6.667)	0	0	0
22/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,943.0000	1,991.0000	2.470	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,492.0000	2,542.0000	2.006	0	0	0
22/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	312.0000	291.0000	(6.731)	0	0	0
22/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,192.0000	3,134.0000	(1.817)	0	0	0
22/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,085.0000	6,143.0000	0.953	0	0	0
22/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,875.0000	1,819.0000	(2.987)	0	0	0
22/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	714.0000	743.0000	4.062	0	0	0
22/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,533.0000	6,592.0000	0.903	0	0	0
22/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
22/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,286.0000	1,230.0000	(4.355)	0	0	0
22/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
22/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
22/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,635.0000	3,689.0000	1.486	0	0	0
22/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	393.0000	410.0000	4.326	0	0	0
22/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,969.0000	1,913.0000	(2.844)	0	0	0
22/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,848.0000	2,790.0000	(2.037)	0	0	0
22/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	383.0000	357.0000	(6.789)	0	0	0
22/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
22/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	174.0000	163.0000	(6.322)	0	0	0
22/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,083.0000	1,031.0000	(4.801)	0	0	0
22/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
22/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,011.0000	960.0000	(5.045)	0	0	0
22/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,460.0000	4,515.0000	1.233	0	0	0
22/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,553.0000	2,495.0000	(2.272)	0	0	0
22/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,735.0000	1,679.0000	(3.228)	0	0	0
22/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,500.0000	1,543.0000	2.867	0	0	0
22/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,898.0000	1,945.0000	2.476	0	0	0
22/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	157.0000	147.0000	(6.369)	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
22/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	417.0000	435.0000	4.317	0	0	0
22/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	184.0000	192.0000	4.348	0	0	0
22/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	856.0000	889.0000	3.855	0	0	0
22/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
22/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
22/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
22/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	13,636
22/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
22/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,080.0000	2,128.0000	2.308	0	0	0
22/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,079.0000	8,138.0000	0.730	0	0	0
22/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,330.0000	1,273.0000	(4.286)	0	0	0
22/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	241.0000	225.0000	(6.639)	0	0	0
22/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,434.0000	6,492.0000	0.901	0	0	0
22/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	334.0000	311.0000	(6.886)	0	0	0
22/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,484.0000	6,542.0000	0.895	0	0	0
22/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	213.0000	199.0000	(6.573)	0	0	0
22/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
22/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,126.0000	2,174.0000	2.258	0	0	0
22/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,363.0000	4,418.0000	1.261	0	0	0
22/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,753.0000	4,809.0000	1.178	0	0	0
22/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	124.0000	126.0000	1.613	0	0	0
22/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,785.0000	3,726.0000	(1.559)	0	0	0
22/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	467.0000	486.0000	4.069	0	0	0
22/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,217.0000	4,272.0000	1.304	0	0	0
22/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,428.0000	8,486.0000	0.688	0	0	0
22/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,455.0000	2,397.0000	(2.363)	0	0	0
22/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,158.0000	1,105.0000	(4.577)	0	0	0
22/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,334.0000	6,392.0000	0.916	0	0	0
22/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	670.0000	628.0000	(6.269)	0	0	0
22/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
22/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,259.0000	2,201.0000	(2.568)	0	0	0
22/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,262.0000	2,311.0000	2.166	0	0	0
22/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,308.0000	2,357.0000	2.123	0	0	0
22/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,509.0000	4,564.0000	1.220	0	0	0
22/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
22/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,328.0000	8,387.0000	0.708	0	0	0
22/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,781.0000	3,834.0000	1.402	0	0	0
22/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,200.0000	1,144.0000	(4.667)	0	0	0
22/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
22/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,007.0000	1,043.0000	3.575	0	0	0
22/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,538.0000	3,591.0000	1.498	0	0	0
22/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
22/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	170.0000	177.0000	4.118	0	0	0
22/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
22/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,735.0000	3,677.0000	(1.553)	0	0	0
22/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,986.0000	6,044.0000	0.969	0	0	0
22/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,700.0000	2,642.0000	(2.148)	0	0	0
22/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	110.0000	111.0000	0.909	0	0	0
22/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,094.0000	3,036.0000	(1.875)	0	0	0
22/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
22/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
22/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,024.0000	4,078.0000	1.342	0	0	0
22/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
22/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	97.0000	99.0000	2.062	0	0	0
22/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
22/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,229.0000	8,287.0000	0.705	0	0	0
22/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
22/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,169.0000	4,223.0000	1.295	0	0	0
22/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,249.0000	3,302.0000	1.631	0	0	0
22/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	893.0000	927.0000	3.807	0	0	0
22/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,439.0000	3,380.0000	(1.716)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R	2010/03/15	13.65	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
22/09/2009	€ / R	2010/03/15	9.05	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
22/09/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,143.0000	3,085.0000	(1.845)	0	0	0
22/09/2009	€ / R	2010/03/15	17.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/09/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,414.0000	1,457.0000	3.041	0	0	0
22/09/2009	€ / R	2010/03/15	11.95	Put	Currency Future	968.0000	1,004.0000	3.719	0	0	0
22/09/2009	€ / R	2010/03/15	10.75	Put	Currency Future	267.0000	279.0000	4.494	0	0	0
22/09/2009	€ / R	2010/03/15	13.80	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
22/09/2009	€ / R	2010/03/15	9.30	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
22/09/2009	€ / R	2010/03/15	9.65	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
22/09/2009	€ / R	2010/03/15	9.15	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
22/09/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,161.0000	2,104.0000	(2.638)	0	0	0
22/09/2009	€ / R	2010/03/15	19.45	Put	Currency Future	8,129.0000	8,187.0000	0.713	0	0	0
22/09/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,834.0000	3,776.0000	(1.513)	0	0	0
22/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,630.0000	1,675.0000	2.761	0	0	0
22/09/2009	€ / R	2010/03/15	9.80	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
22/09/2009	€ / R	2010/03/15	8.30	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
22/09/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,446.0000	2,496.0000	2.044	0	0	0
22/09/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,210.0000	2,152.0000	(2.624)	0	0	0
22/09/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,949.0000	5,006.0000	1.152	0	0	0
22/09/2009	€ / R	2010/03/15	19.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,490.0000	3,543.0000	1.519	0	0	0
22/09/2009	€ / R	2010/03/15	10.80	Call	Currency Future	813.0000	767.0000	(5.658)	0	0	0
22/09/2009	€ / R	2010/03/15	10.65	Call	Currency Future	908.0000	860.0000	(5.286)	0	0	0
22/09/2009	€ / R	2010/03/15	8.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/09/2009	€ / R	2010/03/15	16.25	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
22/09/2009	€ / R	2010/03/15	17.45	Put	Currency Future	6,135.0000	6,193.0000	0.945	0	0	0
22/09/2009	€ / R	2010/03/15	11.95	Call	Currency Future	345.0000	322.0000	(6.667)	0	0	0
22/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	207.0000	193.0000	(6.763)	0	0	0
22/09/2009	€ / R	2010/03/15	10.80	Put	Currency Future	286.0000	299.0000	4.545	0	0	0
22/09/2009	€ / R	2010/03/15	11.65	Put	Currency Future	748.0000	779.0000	4.144	0	0	0
22/09/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,820.0000	2,872.0000	1.844	0	0	0
22/09/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,975.0000	4,030.0000	1.384	0	0	0
22/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
22/09/2009	€ / R	2010/03/15	12.80	Call	Currency Future	201.0000	188.0000	(6.468)	0	0	0
22/09/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,064.0000	2,008.0000	(2.713)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	231.0000	242.0000	4.762	0	0	0
22/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,291.0000	3,233.0000	(1.762)	0	0	0
22/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	784.0000	815.0000	3.954	0	0	0
22/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
22/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,674.0000	1,720.0000	2.748	0	0	0
22/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,980.0000	8,038.0000	0.727	0	0	0
22/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	425.0000	397.0000	(6.588)	0	0	0
22/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,374.0000	1,317.0000	(4.148)	0	0	0
22/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,010.0000	3,062.0000	1.728	0	0	0
22/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	410.0000	383.0000	(6.585)	0	0	0
22/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,539.0000	2,589.0000	1.969	0	0	0
22/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,586.0000	2,636.0000	1.933	0	0	0
22/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,308.0000	2,250.0000	(2.513)	0	0	0
22/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	370.0000	345.0000	(6.757)	0	0	0
22/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,598.0000	1,541.0000	(3.567)	0	0	0
22/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,045.0000	2,987.0000	(1.905)	0	0	0
22/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,033.0000	3,974.0000	(1.463)	0	0	0
22/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
22/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	357.0000	333.0000	(6.723)	0	0	0
22/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,983.0000	3,924.0000	(1.481)	0	0	0
22/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	131.0000	137.0000	4.580	0	0	0
22/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	570.0000	532.0000	(6.667)	0	0	0
22/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,799.0000	2,740.0000	(2.108)	0	0	0
22/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
22/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,185.0000	6,243.0000	0.938	0	0	0
22/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,677.0000	8,736.0000	0.680	0	0	0
22/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
22/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,689.0000	1,633.0000	(3.316)	0	0	0
22/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	116.0000	118.0000	1.724	0	0	0
22/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	930.0000	965.0000	3.763	0	0	0
22/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,996.0000	2,938.0000	(1.936)	0	0	0
22/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
22/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,828.0000	1,772.0000	(3.063)	0	0	0
22/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
22/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,235.0000	6,293.0000	0.930	0	0	0
22/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,927.0000	3,981.0000	1.375	0	0	0
22/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,179.0000	8,237.0000	0.709	0	0	0
22/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,683.0000	6,741.0000	0.868	0	0	0
22/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,030.0000	8,088.0000	0.722	0	0	0
22/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	249.0000	260.0000	4.418	0	0	0
22/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
22/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,900.0000	4,956.0000	1.143	0	0	0
22/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	875.0000	828.0000	(5.371)	0	0	0
22/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
22/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
22/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,036.0000	6,093.0000	0.944	0	0	0
22/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,651.0000	2,593.0000	(2.188)	0	0	0
22/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	493.0000	513.0000	4.057	0	0	0
22/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,266.0000	4,321.0000	1.289	0	0	0
22/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,242.0000	3,183.0000	(1.820)	0	0	0
22/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
22/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,243.0000	1,186.0000	(4.586)	0	0	0
22/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,749.0000	2,691.0000	(2.110)	0	0	0
22/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,072.0000	4,126.0000	1.326	0	0	0
22/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,636.0000	3,578.0000	(1.595)	0	0	0
22/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,354.0000	2,403.0000	2.082	0	0	0
22/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	199.0000	208.0000	4.523	0	0	0
22/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0
22/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	618.0000	578.0000	(6.472)	0	0	0
22/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	976.0000	926.0000	(5.123)	0	0	0
22/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	594.0000	555.0000	(6.566)	0	0	0
22/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
22/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	819.0000	852.0000	4.029	0	0	0
22/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,962.0000	3,014.0000	1.756	0	0	0
22/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,105.0000	3,158.0000	1.707	0	0	0
22/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	844.0000	797.0000	(5.569)	0	0	0
22/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
22/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
22/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,034.0000	2,082.0000	2.360	0	0	0
22/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,120.0000	1,068.0000	(4.643)	0	0	0
22/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,587.0000	1,631.0000	2.773	0	0	0
22/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	161.0000	150.0000	(6.832)	0	0	0
22/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,016.0000	1,960.0000	(2.778)	0	0	0
22/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	302.0000	281.0000	(6.954)	0	0	0
22/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	396.0000	370.0000	(6.566)	0	0	0
22/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	143.0000	150.0000	4.895	0	0	0
22/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,288.0000	1,329.0000	3.183	0	0	0
22/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,165.0000	1,204.0000	3.348	0	0	0
22/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
22/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	265.0000	247.0000	(6.792)	0	0	0
22/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	283.0000	263.0000	(7.067)	0	0	0
22/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
22/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,171.0000	2,219.0000	2.211	0	0	0
22/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,683.0000	3,737.0000	1.466	0	0	0
22/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	148.0000	137.0000	(7.432)	0	0	0
22/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,206.0000	1,245.0000	3.234	0	0	0
22/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,655.0000	4,711.0000	1.203	0	0	0
22/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,726.0000	2,777.0000	1.871	0	0	0
22/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	784.0000	815.0000	3.954	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
22/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,808.0000	1,854.0000	2.544	0	0	0
22/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	292.0000	272.0000	(6.849)	0	0	0
22/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	185.0000	172.0000	(7.027)	0	0	0
22/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,406.0000	2,348.0000	(2.411)	0	0	0
22/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	410.0000	383.0000	(6.585)	0	0	0
22/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
22/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,389.0000	3,331.0000	(1.711)	0	0	0
22/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,125.0000	1,163.0000	3.378	0	0	0
22/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,462.0000	1,406.0000	(3.830)	0	0	0
22/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	724.0000	681.0000	(5.939)	0	0	0
22/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	348.0000	363.0000	4.310	0	0	0
22/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	86.0000	88.0000	2.326	0	0	0
22/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	527.0000	494.0000	(6.262)	0	0	0
22/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	550.0000	576.0000	4.727	0	0	0
22/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	91.0000	93.0000	2.198	0	0	0
22/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,384.0000	6,442.0000	0.909	0	0	0
22/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
22/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,400.0000	2,449.0000	2.042	0	0	0
22/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,632.0000	2,683.0000	1.938	0	0	0
22/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	127.0000	117.0000	(7.874)	0	0	0
22/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,719.0000	1,764.0000	2.618	0	0	0
22/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
22/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
22/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	215.0000	224.0000	4.186	0	0	0
22/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
22/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
22/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,558.0000	4,613.0000	1.207	0	0	0
22/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,782.0000	1,725.0000	(3.199)	0	0	0
22/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,586.0000	3,640.0000	1.506	0	0	0
22/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	941.0000	893.0000	(5.101)	0	0	0
22/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,340.0000	3,282.0000	(1.737)	0	0	0
22/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,314.0000	4,369.0000	1.275	0	0	0
22/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	195.0000	182.0000	(6.667)	0	0	0
22/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	11.0000	11.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	782.0000	737.0000	(5.754)	0	0	0
22/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	520.0000	544.0000	4.615	0	0	0
22/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,284.0000	6,342.0000	0.923	0	0	0
22/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,488.0000	3,430.0000	(1.663)	0	0	0
22/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	306.0000	319.0000	4.248	0	0	0
22/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,504.0000	2,446.0000	(2.316)	0	0	0
22/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	582.0000	608.0000	4.467	0	0	0
22/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,552.0000	1,496.0000	(3.608)	0	0	0
22/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	508.0000	476.0000	(6.299)	0	0	0
22/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
22/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	547.0000	512.0000	(6.399)	0	0	0
22/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,378.0000	8,436.0000	0.692	0	0	0
22/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
22/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	441.0000	460.0000	4.308	0	0	0
22/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,279.0000	8,337.0000	0.701	0	0	0
22/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
22/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
22/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
22/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,704.0000	4,760.0000	1.190	0	0	0
22/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,357.0000	2,299.0000	(2.461)	0	0	0
22/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
22/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,418.0000	1,361.0000	(4.020)	0	0	0
22/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,732.0000	3,786.0000	1.447	0	0	0
22/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
22/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
22/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,773.0000	2,824.0000	1.839	0	0	0
22/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,853.0000	1,899.0000	2.482	0	0	0
22/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,830.0000	7,888.0000	0.741	0	0	0
22/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,181.0000	4,122.0000	(1.411)	0	0	0
22/09/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,837.0000	5,895.0000	0.994	0	0	0
22/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	14.0000	13.0000	(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
22/09/2009	€ / R	2010/03/15	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	€ / R	2010/06/14			Currency Future	11.5091	11.4526	(0.491)	0.0000	0.0000	200
22/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	492.0000	469.0000	(4.675)	0	0	0
22/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,082.0000	1,116.0000	3.142	0	0	0
22/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,009.0000	1,042.0000	3.271	0	0	0
22/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	518.0000	494.0000	(4.633)	0	0	0
22/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	547.0000	522.0000	(4.570)	0	0	0
22/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	938.0000	969.0000	3.305	0	0	0
22/09/2009	€ / R	2010/06/14	11.50	Call	Currency Future	682.0000	651.0000	(4.545)	0	0	0
22/09/2009	€ / R	2010/06/14	11.50	Put	Currency Future	673.0000	699.0000	3.863	0	0	0
22/09/2009	€ / R	2010/06/14	13.50	Put	Currency Future	2,244.0000	2,289.0000	2.005	0	0	0
22/09/2009	€ / R	2010/06/14	15.50	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
22/09/2009	€ / R	2010/06/14	15.50	Put	Currency Future	4,107.0000	4,159.0000	1.266	0	0	0
22/09/2009	€ / R	2010/06/14	17.50	Put	Currency Future	6,048.0000	6,101.0000	0.876	0	0	0
22/09/2009	€ / R	2010/06/14	13.50	Call	Currency Future	254.0000	242.0000	(4.724)	0	0	0
22/09/2009	€ / R	2010/06/14	17.50	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
22/09/2009	€ / R	2010/06/14	10.50	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
22/09/2009	€ / R	2010/06/14	7.50	Call	Currency Future	4,025.0000	3,968.0000	(1.416)	0	0	0
22/09/2009	€ / R	2010/06/14	9.50	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
22/09/2009	€ / R	2010/06/14	19.50	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/09/2009	€ / R	2010/06/14	7.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/09/2009	€ / R	2010/06/14	8.50	Call	Currency Future	3,039.0000	2,983.0000	(1.843)	0	0	0
22/09/2009	€ / R	2010/06/14	8.50	Put	Currency Future	30.0000	30.0000	-	0	0	0
22/09/2009	€ / R	2010/06/14	9.50	Call	Currency Future	2,067.0000	2,011.0000	(2.709)	0	0	0
22/09/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,236.0000	1,189.0000	(3.803)	0	0	0
22/09/2009	€ / R	2010/06/14	19.50	Put	Currency Future	8,004.0000	8,059.0000	0.687	0	0	0
22/09/2009	AL13	2009/11/05			Index Future	249.7110	249.7110	-	0.0000	0.0000	10
22/09/2009	ALBI	2009/11/05			Index Future	301.5820	301.1860	(0.131)	0.0000	0.0000	755
22/09/2009	ALBI	2010/02/04			Index Future	307.1230	306.7170	(0.132)	0.0000	0.0000	0
22/09/2009	CRD1	2009/11/05			Index Future	128.6380	128.5790	(0.046)	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
22/09/2009	CRD1	2010/02/04			Index Future	131.0020	130.9390	(0.048)	0.0000	0.0000	0
22/09/2009	GOVI	2009/11/05			jGovi	303.2610	302.8380	(0.139)	0.0000	0.0000	695
22/09/2009	GOVI	2010/02/04			jGovi	308.8320	308.3985	(0.140)	0.0000	0.0000	0
22/09/2009	ILBI	2009/11/05			Index Future	362.1450	362.3340	0.052	0.0000	0.0000	3
22/09/2009	J153	2010/08/31			jSwap	7.2769	7.2558	(0.290)	0.0000	0.0000	0
22/09/2009	J157	2015/09/15			jSwap	8.4700	8.5120	0.496	0.0000	0.0000	0
22/09/2009	J186	2026/12/21			jSwap	8.1270	8.1400	0.160	0.0000	0.0000	0
22/09/2009	J201	2014/12/22			jSwap	8.3380	8.3780	0.480	0.0000	0.0000	0
22/09/2009	J203	2017/09/15			jSwap	8.5790	8.6100	0.361	0.0000	0.0000	0
22/09/2009	J204	2018/12/21			jSwap	8.5450	8.5680	0.269	0.0000	0.0000	0
22/09/2009	J207	2020/01/15			jSwap	8.5500	8.5680	0.211	0.0000	0.0000	0
22/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
22/09/2009	JFRA	2009/11/05			jFra	6.7880	6.9570	2.490	0.0000	0.0000	0
22/09/2009	JFRA	2010/02/04			jFra	6.8160	6.9320	1.702	0.0000	0.0000	0
22/09/2009	JFRA	2010/05/06			jFra	6.9070	7.0150	1.564	0.0000	0.0000	0
22/09/2009	JFRA	2010/08/05			jFra	7.2580	7.2530	(0.069)	0.0000	0.0000	0
22/09/2009	JFRA	2010/11/04			jFra	7.4740	7.5500	1.017	0.0000	0.0000	0
22/09/2009	JN02	2009/11/05			jNote	7.4290	7.5140	1.144	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
22/09/2009	JN02	2010/02/04			jNote	7.6630	7.7250	0.809	0.0000	0.0000	0
22/09/2009	JN05	2009/11/05			jNote	8.3280	8.3700	0.504	0.0000	0.0000	0
22/09/2009	JN05	2010/02/04			jNote	8.4560	8.4900	0.402	0.0000	0.0000	0
22/09/2009	JN10	2009/11/05			jNote	8.5090	8.5300	0.247	0.0000	0.0000	0
22/09/2009	JN10	2010/02/04			jNote	8.5650	8.5780	0.152	0.0000	0.0000	0
22/09/2009	JROD	2009/09/30			jRod	6.9620	6.9620	-	0.0000	0.0000	0
22/09/2009	JROD	2009/10/30			jRod	6.8790	6.8740	(0.073)	0.0000	0.0000	0
22/09/2009	JROD	2009/11/30			jRod	6.8990	6.8850	(0.203)	0.0000	0.0000	0
22/09/2009	JROD	2009/12/31			jRod	7.0090	6.9960	(0.185)	0.0000	0.0000	0
22/09/2009	OTH1	2009/11/05			Index Future	292.3200	292.0580	(0.090)	0.0000	0.0000	3
22/09/2009	OTH1	2010/02/04			Index Future	297.6900	297.4200	(0.091)	0.0000	0.0000	0
22/09/2009	R153	2009/11/05			Bond Future	7.3010	7.2710	(0.411)	0.0000	0.0000	0
22/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	645.0000	621.0000	(3.721)	0	0	0
22/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
22/09/2009	R155	2009/11/05			Bond Future	7.3700	7.4330	0.855	0.0000	0.0000	0
22/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	143.0000	168.0000	17.483	0	0	0
22/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	811.0000	726.0000	(10.481)	0	0	0
22/09/2009	R157	2009/11/05			Bond Future	8.1120	8.1420	0.370	8.0600	8.0900	9,350
22/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,523.0000	3,651.0000	3.633	0	0	0
22/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	233.0000	203.0000	(12.876)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	R157	2010/02/04			Bond Future	8.1820	8.2140	0.391	0.0000	0.0000	0
22/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,401.0000	3,501.0000	2.940	0	0	0
22/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,190.0000	1,128.0000	(5.210)	0	0	0
22/09/2009	R157	2010/05/06			Bond Future	8.2300	8.2640	0.413	0.0000	0.0000	0
22/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,935.0000	1,998.0000	3.256	0	0	0
22/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,235.0000	3,133.0000	(3.153)	0	0	0
22/09/2009	R157	2010/08/05			Bond Future	8.2450	8.2810	0.437	0.0000	0.0000	0
22/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,257.0000	4,148.0000	(2.560)	0	0	0
22/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,944.0000	2,001.0000	2.932	0	0	0
22/09/2009	R186	2009/11/05			Bond Future	8.6860	8.7050	0.219	8.6600	8.6600	11,606
22/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,035.0000	2,094.0000	2.899	0	0	240
22/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,664.0000	2,536.0000	(4.805)	0	0	0
22/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,950.0000	10,120.0000	1.709	0	0	0
22/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	133.0000	116.0000	(12.782)	0	0	240
22/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,153.0000	3,998.0000	(3.732)	0	0	0
22/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,114.0000	1,147.0000	2.962	0	0	5,000
22/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,689.0000	12,870.0000	1.426	0	0	0
22/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	43.0000	36.0000	(16.279)	0	0	5,000
22/09/2009	R186	2010/02/04			Bond Future	8.7280	8.7490	0.241	0.0000	0.0000	0
22/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	6,988.0000	7,111.0000	1.760	0	0	0
22/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,186.0000	2,104.0000	(3.751)	0	0	0
22/09/2009	R186	2010/05/06			Bond Future	8.7620	8.7830	0.240	0.0000	0.0000	0
22/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,310.0000	6,180.0000	(2.060)	0	0	0
22/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,051.0000	4,124.0000	1.802	0	0	0
22/09/2009	R186	2010/08/05			Bond Future	8.7820	8.8030	0.239	0.0000	0.0000	0
22/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,213.0000	8,077.0000	(1.656)	0	0	0
22/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,879.0000	3,943.0000	1.650	0	0	0
22/09/2009	R201	2009/11/05			Bond Future	8.1770	8.1970	0.245	8.1400	8.1400	488
22/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	136.0000	122.0000	(10.294)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,010.0000	3,079.0000	2.292	0	0	0
22/09/2009	R201	2010/02/04			Bond Future	8.2370	8.2580	0.255	0.0000	0.0000	0
22/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,544.0000	3,604.0000	1.693	0	0	0
22/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	549.0000	525.0000	(4.372)	0	0	0
22/09/2009	R201	2010/05/06			Bond Future	8.2800	8.3030	0.278	0.0000	0.0000	0
22/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,587.0000	1,621.0000	2.142	0	0	0
22/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,422.0000	2,368.0000	(2.230)	0	0	0
22/09/2009	R201	2010/08/05			Bond Future	8.2910	8.3160	0.302	0.0000	0.0000	0
22/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,157.0000	1,183.0000	2.247	0	0	0
22/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,696.0000	3,631.0000	(1.759)	0	0	0
22/09/2009	R203	2009/11/05			Bond Future	8.5980	8.6170	0.221	0.0000	0.0000	1,570
22/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,431.0000	6,527.0000	1.493	0	0	0
22/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	85.0000	75.0000	(11.765)	0	0	0
22/09/2009	R203	2010/02/04			Bond Future	8.6620	8.6830	0.242	0.0000	0.0000	0
22/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,506.0000	1,456.0000	(3.320)	0	0	0
22/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,043.0000	4,107.0000	1.583	0	0	0
22/09/2009	R203	2010/05/06			Bond Future	8.7100	8.7310	0.241	0.0000	0.0000	0
22/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,028.0000	3,956.0000	(1.787)	0	0	0
22/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,517.0000	2,556.0000	1.549	0	0	0
22/09/2009	R203	2010/08/05			Bond Future	8.7340	8.7570	0.263	0.0000	0.0000	0
22/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,669.0000	2,708.0000	1.461	0	0	0
22/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,269.0000	5,190.0000	(1.499)	0	0	0
22/09/2009	R204	2009/11/05			Bond Future	8.6130	8.6320	0.221	8.6700	8.6000	2,868
22/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,164.0000	7,269.0000	1.466	0	0	0
22/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	87.0000	77.0000	(11.494)	0	0	0
22/09/2009	R204	2010/02/04			Bond Future	8.6680	8.6890	0.242	0.0000	0.0000	0
22/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,474.0000	4,544.0000	1.565	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,642.0000	1,588.0000	(3.289)	0	0	0
22/09/2009	R204	2010/05/06			Bond Future	8.7120	8.7340	0.253	0.0000	0.0000	0
22/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,427.0000	4,344.0000	(1.875)	0	0	0
22/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,773.0000	2,817.0000	1.587	0	0	0
22/09/2009	R204	2010/08/05			Bond Future	8.7370	8.7600	0.263	0.0000	0.0000	0
22/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,476.0000	5,388.0000	(1.607)	0	0	0
22/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,615.0000	2,658.0000	1.644	0	0	0
22/09/2009	R206	2009/11/05			Bond Future	8.2220	8.2530	0.377	0.0000	0.0000	1,121
22/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	101.0000	86.0000	(14.851)	0	0	0
22/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,613.0000	2,705.0000	3.521	0	0	0
22/09/2009	R206	2010/02/04			Bond Future	8.2940	8.3260	0.386	0.0000	0.0000	0
22/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	435.0000	408.0000	(6.207)	0	0	0
22/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,054.0000	3,131.0000	2.521	0	0	0
22/09/2009	R206	2010/05/06			Bond Future	8.3530	8.3880	0.419	0.0000	0.0000	0
22/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,318.0000	2,249.0000	(2.977)	0	0	0
22/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,111.0000	1,149.0000	3.420	0	0	0
22/09/2009	R206	2010/08/05			Bond Future	8.3760	8.4140	0.454	0.0000	0.0000	0
22/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,767.0000	2,692.0000	(2.711)	0	0	0
22/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	989.0000	1,024.0000	3.539	0	0	0
22/09/2009	R207	2009/11/05			Bond Future	8.7520	8.7810	0.331	0.0000	0.0000	600
22/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	54.0000	45.0000	(16.667)	0	0	0
22/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,284.0000	8,455.0000	2.064	0	0	0
22/09/2009	R207	2010/02/04			Bond Future	8.8060	8.8370	0.352	0.0000	0.0000	0
22/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,521.0000	1,449.0000	(4.734)	0	0	0
22/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	4,992.0000	5,109.0000	2.344	0	0	0
22/09/2009	R207	2010/05/06			Bond Future	8.8530	8.8850	0.361	0.0000	0.0000	0
22/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,978.0000	4,852.0000	(2.531)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,644.0000	2,710.0000	2.496	0	0	0
22/09/2009	R207	2010/08/05			Bond Future	8.8820	8.9160	0.383	0.0000	0.0000	0
22/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,488.0000	2,551.0000	2.532	0	0	0
22/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,024.0000	5,887.0000	(2.274)	0	0	0
22/09/2009	R208	2009/11/05			Bond Future	8.7600	8.7900	0.342	0.0000	0.0000	5,008
22/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,902.0000	7,082.0000	2.608	0	0	0
22/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	74.0000	62.0000	(16.216)	0	0	0
22/09/2009	R208	2010/02/04			Bond Future	8.8120	8.8430	0.352	0.0000	0.0000	0
22/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,829.0000	3,938.0000	2.847	0	0	0
22/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,826.0000	1,739.0000	(4.765)	0	0	0
22/09/2009	R208	2010/05/06			Bond Future	8.8530	8.8850	0.361	0.0000	0.0000	0
22/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,333.0000	2,400.0000	2.872	0	0	0
22/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,758.0000	4,626.0000	(2.774)	0	0	0
22/09/2009	R208	2010/08/05			Bond Future	8.8780	8.9110	0.372	0.0000	0.0000	0
22/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,461.0000	2,524.0000	2.560	0	0	0
22/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,169.0000	6,029.0000	(2.269)	0	0	0
22/09/2009	R209	2009/11/05			Bond Future	8.2140	8.2340	0.243	0.0000	0.0000	3,023
22/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	241.0000	214.0000	(11.203)	0	0	0
22/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,016.0000	7,166.0000	2.138	0	0	0
22/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,107.0000	12,280.0000	1.429	0	0	0
22/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,734.0000	6,563.0000	(2.539)	0	0	0
22/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	5,000
22/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	224.0000	230.0000	2.679	0	0	0
22/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,949.0000	11,772.0000	(1.481)	0	0	0
22/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,450.0000	9,616.0000	1.757	0	0	0
22/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	83.0000	72.0000	(13.253)	0	0	0
22/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	13.0000	13.0000	-	0	0	2,970
22/09/2009	R209	2010/02/04			Bond Future	8.2360	8.2570	0.255	0.0000	0.0000	0
22/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,170.0000	1,117.0000	(4.530)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,126.0000	8,258.0000	1.624	0	0	0
22/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,618.0000	13,440.0000	(1.307)	0	0	0
22/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	231.0000	238.0000	3.030	0	0	0
22/09/2009	R209	2010/05/06			Bond Future	8.2510	8.2710	0.242	0.0000	0.0000	0
22/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,586.0000	5,471.0000	(2.059)	0	0	0
22/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,445.0000	3,505.0000	1.742	0	0	0
22/09/2009	R209	2010/08/05			Bond Future	8.2530	8.2740	0.254	0.0000	0.0000	0
22/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,617.0000	7,489.0000	(1.680)	0	0	0
22/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,442.0000	3,498.0000	1.627	0	0	0
22/09/2009	TRT1	2009/11/05			Index Future	299.4400	299.0290	(0.137)	0.0000	0.0000	100
22/09/2009	TRT1	2010/02/04			Index Future	304.9410	304.5200	(0.138)	0.0000	0.0000	0
22/09/2009	ZAAD	2009/12/14			Currency Future	6.5020	6.5120	0.154	0.0000	0.0000	4,310
22/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	610.0000	600.0000	(1.639)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,061.0000	1,071.0000	0.943	0	0	0
22/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	513.0000	520.0000	1.365	0	0	0
22/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	85.0000	85.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	743.0000	733.0000	(1.346)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	433.0000	439.0000	1.386	0	0	0
22/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	228.0000	231.0000	1.316	0	0	0
22/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	228.0000	220.0000	(3.509)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	156.0000	149.0000	(4.487)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	62.0000	62.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	483.0000	473.0000	(2.070)	0	0	0
22/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	37.0000	37.0000	-	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
22/09/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
22/09/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	641.0000	649.0000	1.248	0	0	0
22/09/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,298.0000	4,288.0000	(0.233)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	258.0000	261.0000	1.163	0	0	0
22/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
22/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	258.0000	261.0000	1.163	0	0	0
22/09/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,159.0000	1,169.0000	0.863	0	0	0
22/09/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,949.0000	3,939.0000	(0.253)	0	0	0
22/09/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	964.0000	974.0000	1.037	0	0	0
22/09/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	45.0000	45.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	554.0000	562.0000	1.444	0	0	0
22/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,302.0000	2,291.0000	(0.478)	0	0	0
22/09/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,752.0000	3,762.0000	0.267	0	0	0
22/09/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	260.0000	251.0000	(3.462)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	293.0000	284.0000	(3.072)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	403.0000	393.0000	(2.481)	0	0	0
22/09/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,899.0000	3,889.0000	(0.256)	0	0	0
22/09/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,053.0000	2,063.0000	0.487	0	0	0
22/09/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	835.0000	825.0000	(1.198)	0	0	0
22/09/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
22/09/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,752.0000	2,762.0000	0.363	0	0	0
22/09/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
22/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	228.0000	220.0000	(3.509)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	180.0000	182.0000	1.111	0	0	0
22/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	442.0000	433.0000	(2.036)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	483.0000	473.0000	(2.070)	0	0	0
22/09/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,904.0000	1,894.0000	(0.525)	0	0	0
22/09/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,652.0000	2,662.0000	0.377	0	0	0
22/09/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,953.0000	1,963.0000	0.512	0	0	0
22/09/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,999.0000	3,989.0000	(0.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
22/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,754.0000	1,764.0000	0.570	0	0	0
22/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	156.0000	149.0000	(4.487)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	180.0000	182.0000	1.111	0	0	0
22/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	85.0000	85.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,898.0000	5,888.0000	(0.170)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,348.0000	6,338.0000	(0.158)	0	0	0
22/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,052.0000	3,062.0000	0.328	0	0	0
22/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	654.0000	643.0000	(1.682)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	597.0000	605.0000	1.340	0	0	0
22/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	730.0000	739.0000	1.233	0	0	0
22/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	176.0000	169.0000	(3.977)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	198.0000	190.0000	(4.040)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	145.0000	146.0000	0.690	0	0	0
22/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	442.0000	433.0000	(2.036)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,152.0000	4,162.0000	0.241	0	0	0
22/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	68.0000	68.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	472.0000	479.0000	1.483	0	0	0
22/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,954.0000	1,944.0000	(0.512)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,053.0000	2,043.0000	(0.487)	0	0	0
22/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	566.0000	556.0000	(1.767)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	395.0000	401.0000	1.519	0	0	0
22/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,102.0000	2,113.0000	0.523	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,652.0000	5,662.0000	0.177	0	0	0
22/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,853.0000	1,863.0000	0.540	0	0	0
22/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,049.0000	3,039.0000	(0.328)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	776.0000	785.0000	1.160	0	0	0
22/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	200.0000	202.0000	1.000	0	0	0
22/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	106.0000	101.0000	(4.717)	0	0	0
22/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,902.0000	3,912.0000	0.256	0	0	0
22/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,148.0000	6,138.0000	(0.163)	0	0	0
22/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	395.0000	401.0000	1.519	0	0	0
22/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	328.0000	319.0000	(2.744)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,102.0000	4,112.0000	0.244	0	0	0
22/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,052.0000	4,062.0000	0.247	0	0	0
22/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,048.0000	6,038.0000	(0.165)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	176.0000	169.0000	(3.977)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	76.0000	76.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,558.0000	1,548.0000	(0.642)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	138.0000	132.0000	(4.348)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,048.0000	8,038.0000	(0.124)	0	0	0
22/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,148.0000	8,138.0000	(0.123)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	76.0000	76.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,098.0000	6,088.0000	(0.164)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	130.0000	131.0000	0.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	290.0000	294.0000	1.379	0	0	0
22/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,102.0000	3,112.0000	0.322	0	0	0
22/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,948.0000	7,938.0000	(0.126)	0	0	0
22/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,049.0000	4,039.0000	(0.247)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,548.0000	4,538.0000	(0.220)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	524.0000	514.0000	(1.908)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	105.0000	105.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	323.0000	328.0000	1.548	0	0	0
22/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,855.0000	1,844.0000	(0.593)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	138.0000	132.0000	(4.348)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,702.0000	3,712.0000	0.270	0	0	0
22/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	228.0000	231.0000	1.316	0	0	0
22/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	698.0000	688.0000	(1.433)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	403.0000	393.0000	(2.481)	0	0	0
22/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	328.0000	319.0000	(2.744)	0	0	0
22/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,704.0000	1,714.0000	0.587	0	0	0
22/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	610.0000	600.0000	(1.639)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,455.0000	1,465.0000	0.687	0	0	0
22/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
22/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	121.0000	116.0000	(4.132)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	50.0000	50.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,952.0000	5,962.0000	0.168	0	0	0
22/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	105.0000	105.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	121.0000	116.0000	(4.132)	0	0	0
22/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	62.0000	62.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	323.0000	328.0000	1.548	0	0	0
22/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
22/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	50.0000	50.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
22/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,702.0000	2,712.0000	0.370	0	0	0
22/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,898.0000	7,888.0000	(0.127)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	524.0000	514.0000	(1.908)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,452.0000	4,462.0000	0.225	0	0	0
22/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	145.0000	146.0000	0.690	0	0	0
22/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	358.0000	363.0000	1.397	0	0	0
22/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,298.0000	6,288.0000	(0.159)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,110.0000	1,120.0000	0.901	0	0	0
22/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,848.0000	4,838.0000	(0.206)	0	0	0
22/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	789.0000	779.0000	(1.267)	0	0	0
22/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,952.0000	2,962.0000	0.339	0	0	0
22/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,952.0000	3,962.0000	0.253	0	0	0
22/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,948.0000	5,938.0000	(0.168)	0	0	0
22/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,349.0000	3,339.0000	(0.299)	0	0	0
22/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	41.0000	41.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,298.0000	8,288.0000	(0.121)	0	0	0
22/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	698.0000	688.0000	(1.433)	0	0	0
22/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,903.0000	1,913.0000	0.525	0	0	0
22/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,003.0000	2,013.0000	0.499	0	0	0
22/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,149.0000	4,139.0000	(0.241)	0	0	0
22/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,848.0000	5,838.0000	(0.171)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,598.0000	4,588.0000	(0.217)	0	0	0
22/09/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	365.0000	356.0000	(2.466)	0	0	0
22/09/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,348.0000	8,338.0000	(0.120)	0	0	0
22/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
22/09/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	290.0000	294.0000	1.379	0	0	0
22/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	869.0000	879.0000	1.151	0	0	0
22/09/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,012.0000	1,022.0000	0.988	0	0	0
22/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	17.0000	17.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,348.0000	4,338.0000	(0.230)	0	0	0
22/09/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,002.0000	3,012.0000	0.333	0	0	0
22/09/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,002.0000	4,012.0000	0.250	0	0	0
22/09/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,849.0000	3,839.0000	(0.260)	0	0	0
22/09/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,602.0000	3,612.0000	0.278	0	0	0
22/09/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,152.0000	3,162.0000	0.317	0	0	0
22/09/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,652.0000	3,662.0000	0.274	0	0	0
22/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,152.0000	2,163.0000	0.511	0	0	0
22/09/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,252.0000	2,242.0000	(0.444)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,654.0000	1,664.0000	0.605	0	0	0
22/09/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	2,003.0000	1,993.0000	(0.499)	0	0	0
22/09/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,351.0000	2,341.0000	(0.425)	0	0	0
22/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,248.0000	6,238.0000	(0.160)	0	0	0
22/09/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
22/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,998.0000	5,988.0000	(0.167)	0	0	0
22/09/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	685.0000	694.0000	1.314	0	0	0
22/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,248.0000	4,238.0000	(0.235)	0	0	0
22/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,998.0000	7,988.0000	(0.125)	0	0	0
22/09/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,248.0000	8,238.0000	(0.121)	0	0	0
22/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,852.0000	2,862.0000	0.351	0	0	0
22/09/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,152.0000	2,142.0000	(0.465)	0	0	0
22/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,398.0000	6,388.0000	(0.156)	0	0	0
22/09/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,852.0000	3,862.0000	0.260	0	0	0
22/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,398.0000	4,388.0000	(0.227)	0	0	0
22/09/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,401.0000	2,391.0000	(0.416)	0	0	0
22/09/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,604.0000	1,614.0000	0.623	0	0	0
22/09/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,602.0000	2,612.0000	0.384	0	0	0
22/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/09/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,199.0000	4,188.0000	(0.262)	0	0	0
22/09/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,398.0000	8,388.0000	(0.119)	0	0	0
22/09/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,848.0000	7,838.0000	(0.127)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,198.0000	6,188.0000	(0.161)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,099.0000	3,089.0000	(0.323)	0	0	0
22/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,198.0000	8,188.0000	(0.122)	0	0	0
22/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,406.0000	1,416.0000	0.711	0	0	0
22/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,202.0000	2,192.0000	(0.454)	0	0	0
22/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	293.0000	284.0000	(3.072)	0	0	0
22/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,902.0000	2,912.0000	0.345	0	0	0
22/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	822.0000	832.0000	1.217	0	0	0
22/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,402.0000	4,412.0000	0.227	0	0	0
22/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	916.0000	926.0000	1.092	0	0	0
22/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,802.0000	3,812.0000	0.263	0	0	0
22/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,802.0000	2,812.0000	0.357	0	0	0
22/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,804.0000	1,813.0000	0.499	0	0	0
22/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,902.0000	5,912.0000	0.169	0	0	0
22/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,607.0000	1,597.0000	(0.622)	0	0	0
22/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,099.0000	4,089.0000	(0.244)	0	0	0
22/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,103.0000	2,093.0000	(0.476)	0	0	0
22/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,098.0000	8,088.0000	(0.123)	0	0	0
22/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2010/03/15			Currency Future	6.5545	6.5670	0.191	0.0000	0.0000	118
22/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,108.0000	2,121.0000	0.617	0	0	0
22/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,246.0000	8,233.0000	(0.158)	0	0	0
22/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	701.0000	690.0000	(1.569)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	336.0000	340.0000	1.190	0	0	0
22/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	226.0000	229.0000	1.327	0	0	0
22/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	19.0000	19.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	136.0000	133.0000	(2.206)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,196.0000	8,183.0000	(0.159)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	338.0000	329.0000	(2.663)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,009.0000	2,022.0000	0.647	0	0	0
22/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	611.0000	621.0000	1.637	0	0	0
22/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	508.0000	516.0000	1.575	0	0	0
22/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	212.0000	215.0000	1.415	0	0	0
22/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	312.0000	316.0000	1.282	0	0	0
22/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,123.0000	1,136.0000	1.158	0	0	0
22/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	38.0000	38.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	541.0000	550.0000	1.664	0	0	0
22/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	107.0000	104.0000	(2.804)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	153.0000	149.0000	(2.614)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	257.0000	260.0000	1.167	0	0	0
22/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	436.0000	427.0000	(2.064)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	307.0000	299.0000	(2.606)	0	0	0
22/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,937.0000	1,924.0000	(0.671)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,247.0000	6,234.0000	(0.208)	0	0	0
22/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
22/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	187.0000	189.0000	1.070	0	0	0
22/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,896.0000	7,884.0000	(0.152)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,756.0000	2,768.0000	0.435	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,005.0000	4,017.0000	0.300	0	0	0
22/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	445.0000	452.0000	1.573	0	0	0
22/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
22/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	281.0000	273.0000	(2.847)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	402.0000	393.0000	(2.239)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	472.0000	462.0000	(2.119)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	583.0000	572.0000	(1.887)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,761.0000	1,774.0000	0.738	0	0	0
22/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,027.0000	1,040.0000	1.266	0	0	0
22/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	121.0000	118.0000	(2.479)	0	0	0
22/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	622.0000	611.0000	(1.768)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	292.0000	296.0000	1.370	0	0	0
22/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	292.0000	296.0000	1.370	0	0	0
22/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	508.0000	498.0000	(1.969)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	388.0000	394.0000	1.546	0	0	0
22/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	981.0000	994.0000	1.325	0	0	0
22/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	41.0000	41.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	508.0000	516.0000	1.575	0	0	0
22/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	171.0000	166.0000	(2.924)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,399.0000	4,386.0000	(0.296)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	274.0000	277.0000	1.095	0	0	0
22/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	199.0000	201.0000	1.005	0	0	0
22/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,897.0000	5,884.0000	(0.220)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,346.0000	8,333.0000	(0.156)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	190.0000	185.0000	(2.632)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	476.0000	483.0000	1.471	0	0	0
22/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,197.0000	6,184.0000	(0.210)	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
22/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	338.0000	329.0000	(2.663)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	233.0000	227.0000	(2.575)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,960.0000	1,972.0000	0.612	0	0	0
22/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,900.0000	3,888.0000	(0.308)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	153.0000	149.0000	(2.614)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	190.0000	185.0000	(2.632)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,397.0000	6,384.0000	(0.203)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	45.0000	45.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	545.0000	534.0000	(2.018)	0	0	0
22/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	36.0000	36.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,347.0000	6,334.0000	(0.205)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
22/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	575.0000	585.0000	1.739	0	0	0
22/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	445.0000	452.0000	1.573	0	0	0
22/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,199.0000	4,187.0000	(0.286)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	256.0000	249.0000	(2.734)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	25.0000	25.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,005.0000	3,018.0000	0.433	0	0	0
22/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	211.0000	205.0000	(2.844)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,396.0000	8,383.0000	(0.155)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,811.0000	1,823.0000	0.663	0	0	0
22/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	361.0000	366.0000	1.385	0	0	0
22/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,082.0000	2,069.0000	(0.624)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,371.0000	2,358.0000	(0.548)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	416.0000	422.0000	1.442	0	0	0
22/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,050.0000	4,037.0000	(0.321)	0	0	0

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22/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,806.0000	2,818.0000	0.428	0	0	0
22/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,955.0000	2,968.0000	0.440	0	0	0
22/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	369.0000	360.0000	(2.439)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	849.0000	862.0000	1.531	0	0	0
22/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,105.0000	3,117.0000	0.386	0	0	0
22/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	241.0000	244.0000	1.245	0	0	0
22/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	981.0000	994.0000	1.325	0	0	0
22/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,105.0000	4,117.0000	0.292	0	0	0
22/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	402.0000	393.0000	(2.239)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,046.0000	8,033.0000	(0.162)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,047.0000	6,034.0000	(0.215)	0	0	0
22/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,226.0000	2,213.0000	(0.584)	0	0	0
22/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	226.0000	229.0000	1.327	0	0	0
22/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	30.0000	30.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	257.0000	260.0000	1.167	0	0	0
22/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,349.0000	4,336.0000	(0.299)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	472.0000	462.0000	(2.119)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,955.0000	3,967.0000	0.303	0	0	0
22/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,655.0000	3,667.0000	0.328	0	0	0
22/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	807.0000	819.0000	1.487	0	0	0
22/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,755.0000	3,767.0000	0.320	0	0	0
22/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,656.0000	2,669.0000	0.489	0	0	0

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22/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
22/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,322.0000	2,310.0000	(0.517)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,034.0000	2,021.0000	(0.639)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,663.0000	1,675.0000	0.722	0	0	0
22/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,299.0000	4,286.0000	(0.302)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,097.0000	6,084.0000	(0.213)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,249.0000	4,237.0000	(0.282)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,274.0000	2,261.0000	(0.572)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,297.0000	6,284.0000	(0.206)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	4,000.0000	3,987.0000	(0.325)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,099.0000	4,087.0000	(0.293)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,905.0000	2,918.0000	0.448	0	0	0
22/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,296.0000	8,283.0000	(0.157)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,419.0000	2,407.0000	(0.496)	0	0	0
22/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,996.0000	7,983.0000	(0.163)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,905.0000	3,917.0000	0.307	0	0	0
22/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	61.0000	61.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,997.0000	5,984.0000	(0.217)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,910.0000	1,922.0000	0.628	0	0	0
22/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	94.0000	92.0000	(2.128)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	766.0000	778.0000	1.567	0	0	0
22/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,158.0000	2,171.0000	0.602	0	0	0
22/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,712.0000	1,724.0000	0.701	0	0	0
22/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,947.0000	5,934.0000	(0.219)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	937.0000	949.0000	1.281	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,850.0000	3,838.0000	(0.312)	0	0	0
22/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,130.0000	2,117.0000	(0.610)	0	0	0
22/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	648.0000	659.0000	1.698	0	0	0
22/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	32.0000	32.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,075.0000	1,088.0000	1.209	0	0	0
22/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	34.0000	34.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	686.0000	697.0000	1.603	0	0	0
22/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,846.0000	7,834.0000	(0.153)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,705.0000	3,717.0000	0.324	0	0	0
22/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,946.0000	7,934.0000	(0.151)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,889.0000	1,876.0000	(0.688)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,706.0000	2,718.0000	0.443	0	0	0
22/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,847.0000	5,834.0000	(0.222)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,059.0000	2,071.0000	0.583	0	0	0
22/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
22/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,950.0000	3,937.0000	(0.329)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	43.0000	43.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,805.0000	3,817.0000	0.315	0	0	0
22/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,856.0000	2,868.0000	0.420	0	0	0
22/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,155.0000	3,167.0000	0.380	0	0	0
22/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,985.0000	1,973.0000	(0.605)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,855.0000	3,867.0000	0.311	0	0	0
22/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,155.0000	4,167.0000	0.289	0	0	0
22/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	893.0000	905.0000	1.344	0	0	0
22/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,172.0000	1,185.0000	1.109	0	0	0
22/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,055.0000	3,068.0000	0.426	0	0	0
22/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,096.0000	8,083.0000	(0.161)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	82.0000	80.0000	(2.439)	0	0	0
22/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	38.0000	38.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	726.0000	737.0000	1.515	0	0	0
22/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	40.0000	40.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,860.0000	1,873.0000	0.699	0	0	0
22/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,605.0000	3,617.0000	0.333	0	0	0
22/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,055.0000	4,067.0000	0.296	0	0	0
22/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,178.0000	2,165.0000	(0.597)	0	0	0
22/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,146.0000	8,133.0000	(0.160)	0	0	0
22/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,606.0000	2,619.0000	0.499	0	0	0
22/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	32.0000	32.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,147.0000	6,134.0000	(0.211)	0	0	0
22/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,613.0000	1,626.0000	0.806	0	0	0
22/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,149.0000	4,137.0000	(0.289)	0	0	0
22/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14			Currency Future	6.5991	6.6120	0.195	0.0000	0.0000	0
22/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	84.0000	84.0000	-	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
22/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,969.0000	3,956.0000	(0.328)	0	0	0
22/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	397.0000	388.0000	(2.267)	0	0	0
22/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
22/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	397.0000	400.0000	0.756	0	0	0
22/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,141.0000	1,152.0000	0.964	0	0	0
22/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	2,033.0000	2,020.0000	(0.639)	0	0	0
22/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,985.0000	1,972.0000	(0.655)	0	0	0
22/09/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,905.0000	5,892.0000	(0.220)	0	0	0
22/09/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,954.0000	5,942.0000	(0.202)	0	0	0
22/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	3,999.0000	4,012.0000	0.325	0	0	0
22/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	343.0000	335.0000	(2.332)	0	0	0
22/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,108.0000	2,121.0000	0.617	0	0	0
22/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,952.0000	7,940.0000	(0.151)	0	0	0
22/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	419.0000	423.0000	0.955	0	0	0
22/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,902.0000	7,890.0000	(0.152)	0	0	0
22/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	82.0000	82.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,001.0000	3,014.0000	0.433	0	0	0
22/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	442.0000	447.0000	1.131	0	0	0
22/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,094.0000	1,106.0000	1.097	0	0	0
22/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
22/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,920.0000	3,907.0000	(0.332)	0	0	0
22/09/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,049.0000	4,062.0000	0.321	0	0	0
22/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,101.0000	3,113.0000	0.387	0	0	0
22/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	370.0000	361.0000	(2.432)	0	0	0
22/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	359.0000	363.0000	1.114	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,099.0000	4,112.0000	0.317	0	0	0
22/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,051.0000	3,064.0000	0.426	0	0	0
22/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	460.0000	451.0000	(1.957)	0	0	0
22/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,059.0000	2,071.0000	0.583	0	0	0
22/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	377.0000	381.0000	1.061	0	0	0
22/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	428.0000	419.0000	(2.103)	0	0	0
22/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
22/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,005.0000	1,016.0000	1.095	0	0	0
22/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	1,960.0000	1,973.0000	0.663	0	0	0
22/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,127.0000	2,114.0000	(0.611)	0	0	0
22/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,068.0000	4,055.0000	(0.320)	0	0	0
22/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,052.0000	8,039.0000	(0.161)	0	0	0
22/09/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,054.0000	6,041.0000	(0.215)	0	0	0
22/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	76.0000	76.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
22/09/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,048.0000	1,059.0000	1.050	0	0	0
22/09/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,009.0000	2,022.0000	0.647	0	0	0
22/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	2,951.0000	2,964.0000	0.441	0	0	0
22/09/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	2,080.0000	2,068.0000	(0.577)	0	0	0
22/09/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	80.0000	80.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	4,019.0000	4,006.0000	(0.323)	0	0	0
22/09/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	8,002.0000	7,990.0000	(0.150)	0	0	0
22/09/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/09/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	3,949.0000	3,962.0000	0.329	0	0	0
22/09/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/09/2009	ZAAD 2010/06/14	12.60	Put	Currency Future	6,004.0000	5,991.0000	(0.217)	0	0	0
Grand Total:										956,402