



# Derivatives High/Low Report

High/Low for 25/09/2009

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
25/09/2009	\$ / R 2009/12/14			Currency Future	7.5532	7.5203	(0.436)	7.6000	7.5500	334,453
25/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	259.0000	273.0000	5.405	0	0	0
25/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,196.0000	1,223.0000	2.258	0	0	0
25/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,497.0000	6,530.0000	0.508	0	0	0
25/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,702.0000	2,734.0000	1.184	0	0	0
25/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	192.0000	176.0000	(8.333)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	117.0000	121.0000	3.419	0	0	5,000
25/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,102.0000	1,130.0000	2.541	0	0	0
25/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,752.0000	2,784.0000	1.163	0	0	0
25/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,797.0000	4,830.0000	0.688	0	0	0
25/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,653.0000	2,620.0000	(1.244)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	388.0000	406.0000	4.639	0	0	200
25/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	260
25/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,197.0000	4,230.0000	0.786	0	0	0
25/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,897.0000	4,930.0000	0.674	0	0	0
25/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	661.0000	630.0000	(4.690)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	30.0000	30.0000	-	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
25/09/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	100
25/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	470.0000	442.0000	(5.957)	0	0	0
25/09/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	97.0000	87.0000	(10.309)	0	0	0
25/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,000.0000	3,032.0000	1.067	0	0	0
25/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
25/09/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	833.0000	800.0000	(3.962)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,656.0000	1,623.0000	(1.993)	0	0	0
25/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	618.0000	639.0000	3.398	0	0	0
25/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	537.0000	558.0000	3.911	0	0	0
25/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,196.0000	1,223.0000	2.258	0	0	0
25/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,797.0000	4,830.0000	0.688	0	0	0
25/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,097.0000	6,130.0000	0.541	0	0	0
25/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,797.0000	5,830.0000	0.569	0	0	0
25/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	141.0000	128.0000	(9.220)	0	0	0
25/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
25/09/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,447.0000	5,480.0000	0.606	0	0	0
25/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,851.0000	2,883.0000	1.122	0	0	0
25/09/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,397.0000	5,430.0000	0.611	0	0	0
25/09/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	262.0000	243.0000	(7.252)	0	0	0
25/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
25/09/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,897.0000	5,930.0000	0.560	0	0	0
25/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	192.0000	176.0000	(8.333)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,553.0000	2,521.0000	(1.253)	0	0	0
25/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	831.0000	855.0000	2.888	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,099.0000	3,132.0000	1.065	0	0	0
25/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,407.0000	2,438.0000	1.288	0	0	0
25/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,297.0000	4,330.0000	0.768	0	0	0
25/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	661.0000	630.0000	(4.690)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,557.0000	1,523.0000	(2.184)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,547.0000	7,580.0000	0.437	0	0	0
25/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	1,700
25/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	701.0000	724.0000	3.281	0	0	0
25/09/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,247.0000	4,280.0000	0.777	0	0	0
25/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
25/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,954.0000	1,921.0000	(1.689)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	262.0000	243.0000	(7.252)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	97.0000	87.0000	(10.309)	0	0	87
25/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
25/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,997.0000	6,030.0000	0.550	0	0	0
25/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,447.0000	6,480.0000	0.512	0	0	0
25/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	388.0000	406.0000	4.639	0	0	0
25/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,253.0000	4,220.0000	(0.776)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	133.0000	138.0000	3.759	0	0	0
25/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	743.0000	767.0000	3.230	0	0	0
25/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,243.0000	1,271.0000	2.253	0	0	0
25/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
25/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,597.0000	7,630.0000	0.434	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	970.0000	937.0000	(3.402)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,204.0000	2,171.0000	(1.497)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	436.0000	408.0000	(6.422)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,747.0000	4,780.0000	0.695	0	0	0
25/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,102.0000	1,130.0000	2.541	0	0	0
25/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,016.0000	2,046.0000	1.488	0	0	0
25/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,497.0000	5,530.0000	0.600	0	0	0
25/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	424.0000	442.0000	4.245	0	0	0
25/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,697.0000	7,730.0000	0.429	0	0	0
25/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	207.0000	191.0000	(7.729)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	659.0000	681.0000	3.338	0	0	0
25/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,357.0000	2,389.0000	1.358	0	0	0
25/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,348.0000	3,381.0000	0.986	0	0	0
25/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,821.0000	1,851.0000	1.647	0	0	0
25/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,805.0000	1,772.0000	(1.828)	0	0	0
25/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,903.0000	2,870.0000	(1.137)	0	0	0
25/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,211.0000	1,178.0000	(2.725)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,310.0000	1,276.0000	(2.595)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	354.0000	371.0000	4.802	0	0	0
25/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,803.0000	2,770.0000	(1.177)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	90.0000	81.0000	(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
25/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,147.0000	6,180.0000	0.537	0	0	0
25/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,247.0000	6,280.0000	0.528	0	0	0
25/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
25/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	259.0000	273.0000	5.405	0	0	0
25/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	875.0000	900.0000	2.857	0	0	0
25/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,433.0000	1,462.0000	2.024	0	0	0
25/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	924.0000	891.0000	(3.571)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,197.0000	7,230.0000	0.459	0	0	0
25/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	618.0000	639.0000	3.398	0	0	0
25/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,967.0000	1,998.0000	1.576	0	0	0
25/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,498.0000	3,531.0000	0.943	0	0	0
25/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,149.0000	1,176.0000	2.350	0	0	0
25/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,260.0000	1,227.0000	(2.619)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	787.0000	811.0000	3.050	0	0	0
25/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	424.0000	442.0000	4.245	0	0	0
25/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	11,185
25/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,905.0000	1,872.0000	(1.732)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,297.0000	7,330.0000	0.452	0	0	0
25/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	743.0000	767.0000	3.230	0	0	0
25/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	372.0000	346.0000	(6.989)	0	0	0

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25/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	3,000
25/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,547.0000	5,580.0000	0.595	0	0	0
25/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,997.0000	4,030.0000	0.826	0	0	0
25/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,753.0000	2,720.0000	(1.199)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	164.0000	150.0000	(8.537)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,723.0000	1,753.0000	1.741	0	0	0
25/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,747.0000	7,780.0000	0.426	0	0	0
25/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	207.0000	191.0000	(7.729)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,290.0000	1,318.0000	2.171	0	0	0
25/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,147.0000	4,180.0000	0.796	0	0	0
25/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,097.0000	5,130.0000	0.647	0	0	0
25/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,797.0000	5,830.0000	0.569	0	0	0
25/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,097.0000	5,130.0000	0.647	0	0	0
25/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	141.0000	128.0000	(9.220)	0	0	200
25/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	75
25/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,259.0000	2,290.0000	1.372	0	0	0
25/09/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,199.0000	3,232.0000	1.032	0	0	0
25/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,347.0000	5,380.0000	0.617	0	0	0
25/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
25/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,103.0000	3,070.0000	(1.063)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	537.0000	558.0000	3.911	0	0	0
25/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	461.0000	480.0000	4.121	0	0	0
25/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,247.0000	5,280.0000	0.629	0	0	0
25/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	620.0000	589.0000	(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
25/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,847.0000	7,880.0000	0.421	0	0	0
25/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	234.0000	243.0000	3.846	0	0	0
25/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	169.0000	175.0000	3.550	0	0	0
25/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,056.0000	1,083.0000	2.557	0	0	0
25/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,448.0000	3,481.0000	0.957	0	0	0
25/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,303.0000	3,270.0000	(0.999)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	831.0000	855.0000	2.888	0	0	0
25/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,304.0000	2,271.0000	(1.432)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	965.0000	991.0000	2.694	0	0	0
25/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,997.0000	8,030.0000	0.413	0	0	0
25/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,249.0000	3,281.0000	0.985	0	0	0
25/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,947.0000	5,980.0000	0.555	0	0	0
25/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	287.0000	263.0000	(8.362)	0	0	747
25/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	354.0000	371.0000	4.802	0	0	0
25/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,149.0000	1,176.0000	2.350	0	0	0
25/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,498.0000	3,531.0000	0.943	0	0	0
25/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	207.0000	191.0000	(7.729)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	745.0000	713.0000	(4.295)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,918.0000	1,949.0000	1.616	0	0	0
25/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
25/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	242.0000	224.0000	(7.438)	0	0	39
25/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	920.0000	945.0000	2.717	0	0	0
25/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	49.0000	51.0000	4.082	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	289.0000	304.0000	5.190	0	0	0
25/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	247
25/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,338.0000	1,366.0000	2.093	0	0	0
25/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,211.0000	2,241.0000	1.357	0	0	0
25/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,755.0000	1,722.0000	(1.880)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,705.0000	1,672.0000	(1.935)	0	0	0
25/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	354.0000	371.0000	4.802	0	0	0
25/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,997.0000	7,030.0000	0.472	0	0	0
25/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,253.0000	3,220.0000	(1.014)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	100
25/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	78.0000	80.0000	2.564	0	0	0
25/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	965.0000	991.0000	2.694	0	0	0
25/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,703.0000	2,670.0000	(1.221)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,953.0000	2,920.0000	(1.118)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,674.0000	1,704.0000	1.792	0	0	0
25/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,507.0000	1,474.0000	(2.190)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,456.0000	2,487.0000	1.262	0	0	0
25/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	9,530
25/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,797.0000	7,830.0000	0.423	0	0	0
25/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	506.0000	477.0000	(5.731)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,003.0000	3,970.0000	(0.824)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,104.0000	2,071.0000	(1.568)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	581.0000	551.0000	(5.164)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,604.0000	2,635.0000	1.190	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,397.0000	8,430.0000	0.393	0	0	0
25/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,604.0000	2,635.0000	1.190	0	0	0
25/09/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,408.0000	1,375.0000	(2.344)	0	0	0
25/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,056.0000	1,083.0000	2.557	0	0	0
25/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,397.0000	6,430.0000	0.516	0	0	0
25/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,697.0000	6,730.0000	0.493	0	0	0
25/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,000.0000	3,032.0000	1.067	0	0	0
25/09/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	703.0000	671.0000	(4.552)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,254.0000	2,221.0000	(1.464)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,404.0000	2,371.0000	(1.373)	0	0	0
25/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,398.0000	3,431.0000	0.971	0	0	0
25/09/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,247.0000	7,280.0000	0.455	0	0	0
25/09/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
25/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,647.0000	8,680.0000	0.382	0	0	0
25/09/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,772.0000	1,802.0000	1.693	0	0	0
25/09/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,149.0000	3,182.0000	1.048	0	0	0
25/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,597.0000	4,630.0000	0.718	0	0	0
25/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,097.0000	4,130.0000	0.805	0	0	0
25/09/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,163.0000	1,129.0000	(2.923)	0	0	0
25/09/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,403.0000	3,370.0000	(0.970)	0	0	0
25/09/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	499.0000	518.0000	3.808	0	0	100

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,997.0000	4,030.0000	0.826	0	0	0
25/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	150.0000	156.0000	4.000	0	0	0
25/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,203.0000	3,170.0000	(1.030)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,647.0000	6,680.0000	0.496	0	0	0
25/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	404.0000	376.0000	(6.931)	0	0	0
25/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,153.0000	3,120.0000	(1.047)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,947.0000	4,980.0000	0.667	0	0	0
25/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,947.0000	8,980.0000	0.369	0	0	0
25/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,597.0000	6,630.0000	0.500	0	0	0
25/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,497.0000	4,530.0000	0.734	0	0	0
25/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	314.0000	289.0000	(7.962)	0	0	21
25/09/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,603.0000	2,570.0000	(1.268)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,010.0000	1,037.0000	2.673	0	0	0
25/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,626.0000	1,655.0000	1.784	0	0	0
25/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,497.0000	8,530.0000	0.388	0	0	0
25/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,154.0000	2,121.0000	(1.532)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,065.0000	1,031.0000	(3.192)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,385.0000	1,414.0000	2.094	0	0	0
25/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,297.0000	5,330.0000	0.623	0	0	0
25/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,347.0000	7,380.0000	0.449	0	0	0
25/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,603.0000	3,570.0000	(0.916)	0	0	0
25/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,697.0000	8,730.0000	0.379	0	0	0
25/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,697.0000	4,730.0000	0.703	0	0	0
25/09/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,054.0000	2,021.0000	(1.607)	0	0	0
25/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,481.0000	1,510.0000	1.958	0	0	0
25/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,097.0000	4,130.0000	0.805	0	0	0
25/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,017.0000	984.0000	(3.245)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,897.0000	8,930.0000	0.371	0	0	0
25/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,747.0000	6,780.0000	0.489	0	0	0
25/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	211.0000	219.0000	3.791	0	0	10
25/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,554.0000	2,586.0000	1.253	0	0	0
25/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,454.0000	2,421.0000	(1.345)	0	0	0
25/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,504.0000	2,471.0000	(1.318)	0	0	0
25/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,747.0000	8,780.0000	0.377	0	0	0
25/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,503.0000	3,470.0000	(0.942)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
25/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,299.0000	3,331.0000	0.970	0	0	0
25/09/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,547.0000	8,580.0000	0.386	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,597.0000	8,630.0000	0.384	0	0	0
25/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	875.0000	900.0000	2.857	0	0	0
25/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,772.0000	1,802.0000	1.693	0	0	0
25/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,547.0000	6,580.0000	0.504	0	0	0
25/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	789.0000	756.0000	(4.183)	0	0	0
25/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,297.0000	8,330.0000	0.398	0	0	0
25/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	577.0000	598.0000	3.640	0	0	0
25/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,606.0000	1,573.0000	(2.055)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,433.0000	1,462.0000	2.024	0	0	0
25/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,653.0000	2,685.0000	1.206	0	0	0
25/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,653.0000	3,620.0000	(0.903)	0	0	0
25/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,797.0000	8,830.0000	0.375	0	0	0
25/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,577.0000	1,607.0000	1.902	0	0	0
25/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,453.0000	3,420.0000	(0.956)	0	0	0
25/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	130.0000	119.0000	(8.462)	0	0	2,560
25/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	224.0000	207.0000	(7.589)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,359.0000	1,325.0000	(2.502)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,249.0000	3,281.0000	0.985	0	0	0
25/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,797.0000	6,830.0000	0.486	0	0	0
25/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,847.0000	6,880.0000	0.482	0	0	0
25/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	342.0000	317.0000	(7.310)	0	0	15,512
25/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,354.0000	2,321.0000	(1.402)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,918.0000	1,949.0000	1.616	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,505.0000	2,536.0000	1.238	0	0	0
25/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,547.0000	4,580.0000	0.726	0	0	0
25/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,458.0000	1,424.0000	(2.332)	0	0	0
25/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,347.0000	8,380.0000	0.395	0	0	0
25/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	189.0000	196.0000	3.704	0	0	0
25/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	314.0000	289.0000	(7.962)	0	0	0
25/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,047.0000	7,080.0000	0.468	0	0	0
25/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
25/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,901.0000	2,933.0000	1.103	0	0	0
25/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	543.0000	513.0000	(5.525)	0	0	0
25/09/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,803.0000	3,770.0000	(0.868)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,847.0000	5,880.0000	0.564	0	0	0
25/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,353.0000	3,320.0000	(0.984)	0	0	0
25/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,308.0000	2,339.0000	1.343	0	0	0
25/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,047.0000	6,080.0000	0.546	0	0	0
25/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	90.0000	93.0000	3.333	0	0	0
25/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,114.0000	1,080.0000	(3.052)	0	0	0
25/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	50
25/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	211.0000	219.0000	3.791	0	0	0
25/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	12.0000	10.0000	(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
25/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,648.0000	3,680.0000	0.877	0	0	0
25/09/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,698.0000	3,730.0000	0.865	0	0	0
25/09/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,847.0000	8,880.0000	0.373	0	0	0
25/09/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,647.0000	4,680.0000	0.710	0	0	0
25/09/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,869.0000	1,900.0000	1.659	0	0	0
25/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
25/09/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,053.0000	3,020.0000	(1.081)	0	0	0
25/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	15,512
25/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,553.0000	3,520.0000	(0.929)	0	0	0
25/09/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,947.0000	6,980.0000	0.475	0	0	0
25/09/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,197.0000	8,230.0000	0.403	0	0	0
25/09/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,385.0000	1,414.0000	2.094	0	0	0
25/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
25/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	321.0000	337.0000	4.984	0	0	0
25/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,748.0000	3,780.0000	0.854	0	0	0
25/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,338.0000	1,366.0000	2.093	0	0	0
25/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	470.0000	442.0000	(5.957)	0	0	0
25/09/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,548.0000	3,581.0000	0.930	0	0	0
25/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,897.0000	6,930.0000	0.478	0	0	0
25/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,747.0000	4,780.0000	0.695	0	0	0
25/09/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,297.0000	4,330.0000	0.768	0	0	0
25/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,897.0000	3,930.0000	0.847	0	0	0
25/09/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,047.0000	4,080.0000	0.815	0	0	0
25/09/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,447.0000	4,480.0000	0.742	0	0	0
25/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	117.0000	121.0000	3.419	0	0	0
25/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,801.0000	2,834.0000	1.178	0	0	0
25/09/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,947.0000	3,980.0000	0.836	0	0	0
25/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,753.0000	3,720.0000	(0.879)	0	0	0
25/09/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,853.0000	2,820.0000	(1.157)	0	0	0
25/09/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,853.0000	3,820.0000	(0.856)	0	0	0
25/09/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,050.0000	3,082.0000	1.049	0	0	0
25/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,147.0000	8,180.0000	0.405	0	0	0
25/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,308.0000	2,339.0000	1.343	0	0	0
25/09/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,855.0000	1,822.0000	(1.779)	0	0	0
25/09/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	878.0000	845.0000	(3.759)	0	0	0
25/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,598.0000	3,631.0000	0.917	0	0	0
25/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,162.0000	2,192.0000	1.388	0	0	0
25/09/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,748.0000	3,780.0000	0.854	0	0	0
25/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,447.0000	8,480.0000	0.391	0	0	0
25/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/09/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	25.0000	25.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,554.0000	2,586.0000	1.253	0	0	0
25/09/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,950.0000	2,983.0000	1.119	0	0	0
25/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,003.0000	3,970.0000	(0.824)	0	0	0
25/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,697.0000	5,730.0000	0.579	0	0	0
25/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,297.0000	5,330.0000	0.623	0	0	0
25/09/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,847.0000	4,880.0000	0.681	0	0	0
25/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,247.0000	5,280.0000	0.629	0	0	0
25/09/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,397.0000	7,430.0000	0.446	0	0	0
25/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,653.0000	2,685.0000	1.206	0	0	0
25/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,703.0000	3,670.0000	(0.891)	0	0	0
25/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,407.0000	2,438.0000	1.288	0	0	0
25/09/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,297.0000	6,330.0000	0.524	0	0	0
25/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,753.0000	2,720.0000	(1.199)	0	0	0
25/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,755.0000	1,722.0000	(1.880)	0	0	0
25/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,065.0000	2,095.0000	1.453	0	0	0
25/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,747.0000	5,780.0000	0.574	0	0	0
25/09/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,897.0000	7,930.0000	0.418	0	0	0
25/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,347.0000	4,380.0000	0.759	0	0	0
25/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,847.0000	3,880.0000	0.858	0	0	0
25/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,103.0000	3,070.0000	(1.063)	0	0	0
25/09/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,047.0000	5,080.0000	0.654	0	0	0
25/09/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,247.0000	4,280.0000	0.777	0	0	0
25/09/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,103.0000	4,070.0000	(0.804)	0	0	0
25/09/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,104.0000	2,071.0000	(1.568)	0	0	0
25/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
25/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
25/09/2009	\$ / 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
25/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,290.0000	1,318.0000	2.171	0	0	0
25/09/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,347.0000	6,380.0000	0.520	0	0	0
25/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	789.0000	756.0000	(4.183)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,114.0000	1,080.0000	(3.052)	0	0	0
25/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,247.0000	8,280.0000	0.400	0	0	0
25/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,347.0000	4,380.0000	0.759	0	0	0
25/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,798.0000	3,830.0000	0.843	0	0	0
25/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,647.0000	5,680.0000	0.584	0	0	0
25/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,674.0000	1,704.0000	1.792	0	0	0
25/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,547.0000	4,580.0000	0.726	0	0	0
25/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,147.0000	5,180.0000	0.641	0	0	0
25/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,947.0000	7,980.0000	0.415	0	0	0
25/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,397.0000	4,430.0000	0.751	0	0	0
25/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,547.0000	5,580.0000	0.595	0	0	0
25/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,997.0000	5,030.0000	0.660	0	0	0
25/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,162.0000	2,192.0000	1.388	0	0	0
25/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	15.0000	13.0000	(13.333)	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
25/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
25/09/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,053.0000	4,020.0000	(0.814)	0	0	0
25/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,577.0000	1,607.0000	1.902	0	0	0
25/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,197.0000	6,230.0000	0.533	0	0	0
25/09/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,047.0000	8,080.0000	0.410	0	0	0
25/09/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,065.0000	2,095.0000	1.453	0	0	0
25/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,953.0000	3,920.0000	(0.835)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,004.0000	1,971.0000	(1.647)	0	0	0
25/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,003.0000	2,970.0000	(1.099)	0	0	0
25/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
25/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,017.0000	984.0000	(3.245)	0	0	0
25/09/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,113.0000	2,144.0000	1.467	0	0	0
25/09/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,903.0000	3,870.0000	(0.846)	0	0	0
25/09/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,097.0000	8,130.0000	0.408	0	0	0
25/09/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15			Currency Future	7.6811	7.6492	(0.415)	0.0000	0.0000	11,862
25/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	28,586
25/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,239.0000	2,266.0000	1.206	0	0	0
25/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,747.0000	3,777.0000	0.801	0	0	0
25/09/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,908.0000	1,934.0000	1.363	0	0	0
25/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,192.0000	2,219.0000	1.232	0	0	0
25/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,281.0000	4,249.0000	(0.747)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,627.0000	1,652.0000	1.537	0	0	0
25/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,939.0000	1,907.0000	(1.650)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	666.0000	639.0000	(4.054)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	243.0000	230.0000	(5.350)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,314.0000	1,282.0000	(2.435)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	322.0000	306.0000	(4.969)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,719.0000	2,747.0000	1.030	0	0	0
25/09/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	33.0000	33.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,041.0000	1,011.0000	(2.882)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,220.0000	1,243.0000	1.885	0	0	0
25/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,207.0000	3,235.0000	0.873	0	0	0
25/09/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,280.0000	5,310.0000	0.568	0	0	0
25/09/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,032.0000	5,062.0000	0.596	0	0	0
25/09/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
25/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
25/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,720.0000	7,751.0000	0.402	0	0	0
25/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	391.0000	373.0000	(4.604)	0	0	0
25/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	338.0000	322.0000	(4.734)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,354.0000	1,377.0000	1.699	0	0	0
25/09/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,846.0000	3,875.0000	0.754	0	0	0
25/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,537.0000	4,566.0000	0.639	0	0	0
25/09/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	185.0000	189.0000	2.162	144	144	0
25/09/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,581.0000	1,606.0000	1.581	0	0	0
25/09/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	762.0000	781.0000	2.493	0	0	0
25/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,126.0000	6,156.0000	0.490	0	0	0
25/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,988.0000	1,956.0000	(1.610)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,222.0000	1,189.0000	(2.700)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	373.0000	355.0000	(4.826)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	195.0000	184.0000	(5.641)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,158.0000	3,186.0000	0.887	0	0	0
25/09/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,177.0000	1,199.0000	1.869	0	0	0
25/09/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	507.0000	522.0000	2.959	0	0	0
25/09/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	410.0000	424.0000	3.415	0	0	0
25/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	801.0000	821.0000	2.497	0	0	0
25/09/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	152.0000	143.0000	(5.921)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,783.0000	2,751.0000	(1.150)	0	0	0
25/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	357.0000	366.0000	2.521	0	0	0
25/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,720.0000	1,745.0000	1.453	0	0	0
25/09/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,768.0000	2,796.0000	1.012	0	0	0
25/09/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	441.0000	456.0000	3.401	412	412	0
25/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,574.0000	2,602.0000	1.088	0	0	0
25/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	158.0000	149.0000	(5.696)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	723.0000	742.0000	2.628	0	0	0
25/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,050.0000	2,076.0000	1.268	0	0	0
25/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	841.0000	861.0000	2.378	0	0	0
25/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,050.0000	2,076.0000	1.268	0	0	0
25/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,501.0000	3,530.0000	0.828	0	0	0
25/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,330.0000	5,360.0000	0.563	0	0	0
25/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,478.0000	2,506.0000	1.130	0	0	0
25/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	307.0000	316.0000	2.932	0	0	0
25/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,324.0000	6,355.0000	0.490	0	0	0
25/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	488.0000	465.0000	(4.713)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	221.0000	227.0000	2.715	0	0	0
25/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,479.0000	5,509.0000	0.548	0	0	0
25/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	602.0000	576.0000	(4.319)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,633.0000	2,601.0000	(1.215)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,932.0000	2,900.0000	(1.091)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,982.0000	2,950.0000	(1.073)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	963.0000	985.0000	2.285	0	0	0
25/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,599.0000	3,628.0000	0.806	0	0	0
25/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,181.0000	5,211.0000	0.579	0	0	0
25/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,535.0000	1,560.0000	1.629	0	0	0
25/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	438.0000	415.0000	(5.251)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,574.0000	2,602.0000	1.088	0	0	0
25/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,031.0000	3,999.0000	(0.794)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	108.0000	101.0000	(6.481)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,186.0000	2,154.0000	(1.464)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,478.0000	2,506.0000	1.130	0	0	0
25/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,534.0000	2,502.0000	(1.263)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	83.0000	78.0000	(6.024)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,182.0000	3,150.0000	(1.006)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	922.0000	943.0000	2.278	0	0	0
25/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,339.0000	4,369.0000	0.691	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	255.0000	241.0000	(5.490)	0	0	279
25/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,550.0000	3,579.0000	0.817	0	0	0
25/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,473.0000	6,504.0000	0.479	0	0	0
25/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,086.0000	1,053.0000	(3.039)	0	0	0
25/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,827.0000	5,857.0000	0.515	0	0	0
25/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,002.0000	2,029.0000	1.349	0	0	0
25/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,361.0000	1,329.0000	(2.351)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	203.0000	192.0000	(5.419)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,430.0000	2,457.0000	1.111	0	0	0
25/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,192.0000	2,219.0000	1.232	0	0	0
25/09/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,969.0000	8,001.0000	0.402	0	0	0
25/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	137.0000	141.0000	2.920	0	0	0
25/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	463.0000	440.0000	(4.968)	0	0	15,890
25/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,649.0000	3,678.0000	0.795	0	0	0
25/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,834.0000	4,863.0000	0.600	0	0	0
25/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,792.0000	1,760.0000	(1.786)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	543.0000	518.0000	(4.604)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	332.0000	340.0000	2.410	0	0	0
25/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	293.0000	278.0000	(5.119)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,452.0000	3,481.0000	0.840	0	0	0
25/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,241.0000	4,270.0000	0.684	0	0	0
25/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	262.0000	269.0000	2.672	0	0	0
25/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	355.0000	338.0000	(4.789)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,382.0000	2,409.0000	1.134	0	0	0
25/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,647.0000	1,615.0000	(1.943)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	474.0000	489.0000	3.165	0	0	0
25/09/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	612.0000	629.0000	2.778	0	0	0
25/09/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	222.0000	210.0000	(5.405)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,983.0000	5,012.0000	0.582	0	0	0
25/09/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	99.0000	101.0000	2.020	0	0	0
25/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	768.0000	740.0000	(3.646)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,131.0000	1,098.0000	(2.918)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	15,890
25/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,671.0000	2,699.0000	1.048	0	0	0
25/09/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	880.0000	851.0000	(3.295)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,636.0000	4,665.0000	0.626	0	0	0
25/09/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	686.0000	704.0000	2.624	0	0	0
25/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	232.0000	220.0000	(5.172)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,142.0000	4,171.0000	0.700	0	0	0
25/09/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,833.0000	2,801.0000	(1.130)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	284.0000	292.0000	2.817	0	0	0
25/09/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	112.0000	105.0000	(6.250)	0	0	18,339
25/09/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	267.0000	253.0000	(5.243)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,287.0000	2,314.0000	1.181	0	0	0
25/09/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,231.0000	5,260.0000	0.554	0	0	0
25/09/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,005.0000	1,027.0000	2.189	0	0	0
25/09/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	881.0000	902.0000	2.384	0	0	0
25/09/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,484.0000	2,452.0000	(1.288)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,265.0000	1,288.0000	1.818	0	0	0
25/09/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,841.0000	1,809.0000	(1.738)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,332.0000	3,300.0000	(0.960)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	140.0000	132.0000	(5.714)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,649.0000	3,678.0000	0.795	0	0	0
25/09/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,860.0000	1,887.0000	1.452	0	0	0
25/09/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,285.0000	2,253.0000	(1.400)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,232.0000	3,200.0000	(0.990)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	28,586
25/09/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,482.0000	3,450.0000	(0.919)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	83.0000	78.0000	(6.024)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	18,339
25/09/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	279.0000	265.0000	(5.018)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,503.0000	1,471.0000	(2.129)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,002.0000	2,029.0000	1.349	0	0	0
25/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,787.0000	3,816.0000	0.766	0	0	0
25/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,579.0000	5,608.0000	0.520	0	0	0
25/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,282.0000	3,250.0000	(0.975)	0	0	0
25/09/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	515.0000	491.0000	(4.660)	0	0	0
25/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	648.0000	666.0000	2.778	0	0	0
25/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,883.0000	4,913.0000	0.614	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,011.0000	3,039.0000	0.930	0	0	0
25/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	241.0000	248.0000	2.905	0	0	0
25/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,047.0000	1,069.0000	2.101	0	0	0
25/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,698.0000	3,727.0000	0.784	0	0	0
25/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,719.0000	2,747.0000	1.030	0	0	0
25/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,914.0000	2,942.0000	0.961	0	0	0
25/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,424.0000	6,454.0000	0.467	0	0	0
25/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,584.0000	2,552.0000	(1.238)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	572.0000	547.0000	(4.371)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,399.0000	1,423.0000	1.716	0	0	0
25/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,087.0000	2,055.0000	(1.533)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,268.0000	1,236.0000	(2.524)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,133.0000	1,156.0000	2.030	0	0	0
25/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,158.0000	3,186.0000	0.887	0	0	0
25/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
25/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,685.0000	4,715.0000	0.640	0	0	0
25/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,335.0000	2,303.0000	(1.370)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,403.0000	3,432.0000	0.852	0	0	0
25/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,698.0000	3,727.0000	0.784	0	0	0
25/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	4.45	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
25/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	410.0000	424.0000	3.415	0	0	0
25/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	171.0000	161.0000	(5.848)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,671.0000	2,699.0000	1.048	0	0	0
25/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	152.0000	156.0000	2.632	0	0	0
25/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,236.0000	2,204.0000	(1.431)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	391.0000	373.0000	(4.604)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	22.0000	22.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,090.0000	1,112.0000	2.018	0	0	0
25/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,444.0000	1,468.0000	1.662	0	0	0
25/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	733.0000	705.0000	(3.820)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	383.0000	393.0000	2.611	0	0	0
25/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	541.0000	557.0000	2.957	0	0	0
25/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,419.0000	8,451.0000	0.380	0	0	0
25/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,977.0000	6,007.0000	0.502	0	0	0
25/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,599.0000	1,567.0000	(2.001)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,733.0000	2,701.0000	(1.171)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,523.0000	6,554.0000	0.475	0	0	0
25/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,429.0000	5,459.0000	0.553	0	0	0
25/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,000.0000	970.0000	(3.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,403.0000	3,432.0000	0.852	0	0	0
25/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,389.0000	4,418.0000	0.661	0	0	0
25/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,239.0000	2,266.0000	1.206	0	0	0
25/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,772.0000	6,803.0000	0.458	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,438.0000	4,467.0000	0.653	0	0	0
25/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,744.0000	1,712.0000	(1.835)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
25/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,623.0000	2,650.0000	1.029	0	0	0
25/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,927.0000	5,957.0000	0.506	0	0	0
25/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,097.0000	2,124.0000	1.288	0	0	0
25/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,769.0000	8,801.0000	0.365	0	0	0
25/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,032.0000	3,000.0000	(1.055)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,305.0000	3,333.0000	0.847	0	0	0
25/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,430.0000	2,457.0000	1.111	0	0	0
25/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,747.0000	3,777.0000	0.801	0	0	0
25/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,469.0000	8,501.0000	0.378	0	0	0
25/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
25/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,380.0000	5,409.0000	0.539	0	0	0
25/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	414.0000	392.0000	(5.314)	0	0	279
25/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,672.0000	6,703.0000	0.465	0	0	0
25/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,632.0000	3,600.0000	(0.881)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,335.0000	2,362.0000	1.156	0	0	0
25/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,256.0000	3,284.0000	0.860	0	0	0
25/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,011.0000	3,039.0000	0.930	0	0	0
25/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,767.0000	1,792.0000	1.415	0	0	0
25/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	919.0000	889.0000	(3.264)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,919.0000	8,951.0000	0.359	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,623.0000	6,654.0000	0.468	0	0	0
25/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
25/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,399.0000	1,423.0000	1.716	0	0	0
25/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	842.0000	813.0000	(3.444)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,060.0000	3,088.0000	0.915	0	0	0
25/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,529.0000	5,559.0000	0.543	0	0	0
25/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,519.0000	8,551.0000	0.376	0	0	0
25/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,487.0000	4,517.0000	0.669	0	0	0
25/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,408.0000	1,376.0000	(2.273)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,489.0000	1,514.0000	1.679	0	0	0
25/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,962.0000	2,990.0000	0.945	0	0	0
25/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
25/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,784.0000	4,814.0000	0.627	0	0	0
25/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,586.0000	4,616.0000	0.654	0	0	0
25/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	168.0000	172.0000	2.381	0	0	0
25/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,683.0000	2,651.0000	(1.193)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,385.0000	2,353.0000	(1.342)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,722.0000	6,753.0000	0.461	0	0	0
25/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,720.0000	1,745.0000	1.453	0	0	0
25/09/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	111.0000	114.0000	2.703	0	0	0
25/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,038.0000	2,005.0000	(1.619)	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
25/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,921.0000	6,953.0000	0.462	0	0	0
25/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,719.0000	8,751.0000	0.367	0	0	0
25/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,819.0000	8,851.0000	0.363	0	0	0
25/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,682.0000	3,650.0000	(0.869)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,669.0000	8,701.0000	0.369	0	0	0
25/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,309.0000	1,332.0000	1.757	0	0	0
25/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,082.0000	3,050.0000	(1.038)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,382.0000	3,350.0000	(0.946)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,374.0000	6,405.0000	0.486	0	0	0
25/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,695.0000	1,663.0000	(1.888)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,813.0000	1,839.0000	1.434	0	0	0
25/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,501.0000	3,530.0000	0.828	0	0	0
25/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,619.0000	8,651.0000	0.371	0	0	0
25/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,860.0000	1,887.0000	1.452	0	0	0
25/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,145.0000	2,171.0000	1.212	0	0	0
25/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,256.0000	3,284.0000	0.860	0	0	0
25/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,369.0000	8,401.0000	0.382	0	0	0
25/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,176.0000	1,144.0000	(2.721)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,678.0000	5,708.0000	0.528	0	0	0
25/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,822.0000	6,853.0000	0.454	0	0	0
25/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,137.0000	2,105.0000	(1.497)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,869.0000	8,901.0000	0.361	0	0	0
25/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,573.0000	6,604.0000	0.472	0	0	0
25/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	699.0000	671.0000	(4.006)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,969.0000	9,001.0000	0.357	0	0	0
25/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	805.0000	776.0000	(3.602)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	123.0000	127.0000	3.252	0	0	0
25/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,290.0000	4,319.0000	0.676	0	0	0
25/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,569.0000	8,601.0000	0.373	0	0	0
25/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,551.0000	1,519.0000	(2.063)	0	0	0
25/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,971.0000	7,003.0000	0.459	0	0	0
25/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,872.0000	6,903.0000	0.451	0	0	0
25/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,933.0000	4,962.0000	0.588	0	0	0
25/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
25/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	633.0000	607.0000	(4.107)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	202.0000	208.0000	2.970	0	0	0
25/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,432.0000	3,400.0000	(0.932)	0	0	0
25/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,831.0000	3,799.0000	(0.835)	0	0	0
25/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,955.0000	1,981.0000	1.330	0	0	0
25/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,816.0000	2,844.0000	0.994	0	0	0
25/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
25/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,434.0000	2,402.0000	(1.315)	0	0	0
25/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,914.0000	2,942.0000	0.961	0	0	0
25/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,778.0000	5,807.0000	0.502	0	0	0
25/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,735.0000	4,764.0000	0.612	0	0	0
25/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,526.0000	2,554.0000	1.108	0	0	0
25/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,627.0000	1,652.0000	1.537	0	0	0
25/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
25/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,728.0000	5,758.0000	0.524	0	0	0
25/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,582.0000	3,550.0000	(0.893)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,865.0000	2,893.0000	0.977	0	0	0
25/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	108.0000	101.0000	(6.481)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	576.0000	593.0000	2.951	0	0	0
25/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,526.0000	2,554.0000	1.108	0	0	0
25/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	307.0000	292.0000	(4.886)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
25/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,685.0000	4,715.0000	0.640	0	0	0
25/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,452.0000	3,481.0000	0.840	0	0	0
25/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
25/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,962.0000	2,990.0000	0.945	0	0	0
25/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,335.0000	2,362.0000	1.156	0	0	0
25/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
25/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,455.0000	1,423.0000	(2.199)	0	0	0
25/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,797.0000	3,826.0000	0.764	0	0	0
25/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,027.0000	6,056.0000	0.481	0	0	0
25/09/2009	\$ / R 2010/03/15	6.25	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
25/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,532.0000	3,500.0000	(0.906)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,354.0000	3,382.0000	0.835	0	0	0
25/09/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,994.0000	4,024.0000	0.751	0	0	0
25/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,945.0000	3,974.0000	0.735	0	0	0
25/09/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,673.0000	1,699.0000	1.554	0	0	0
25/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,093.0000	4,122.0000	0.709	0	0	0
25/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,109.0000	3,137.0000	0.901	0	0	0
25/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,895.0000	3,925.0000	0.770	0	0	0
25/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,767.0000	1,792.0000	1.415	0	0	0
25/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,877.0000	5,907.0000	0.510	0	0	0
25/09/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,137.0000	2,105.0000	(1.497)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
25/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,945.0000	3,974.0000	0.735	0	0	0
25/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,207.0000	3,235.0000	0.873	0	0	0
25/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,176.0000	1,144.0000	(2.721)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,535.0000	1,560.0000	1.629	0	0	0
25/09/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	463.0000	440.0000	(4.968)	0	0	0



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25/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,132.0000	3,100.0000	(1.022)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,628.0000	5,658.0000	0.533	0	0	0
25/09/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,319.0000	8,351.0000	0.385	0	0	0
25/09/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,870.0000	7,901.0000	0.394	0	0	0
25/09/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,044.0000	4,073.0000	0.717	0	0	0
25/09/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
25/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	332.0000	340.0000	2.410	0	0	0
25/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,132.0000	3,100.0000	(1.022)	0	0	0
25/09/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,097.0000	2,124.0000	1.288	0	0	0
25/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,142.0000	4,171.0000	0.700	0	0	0
25/09/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,225.0000	6,255.0000	0.482	0	0	0
25/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,191.0000	4,221.0000	0.716	0	0	0
25/09/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,175.0000	6,205.0000	0.486	0	0	0
25/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,219.0000	8,251.0000	0.389	0	0	0
25/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,169.0000	8,201.0000	0.392	0	0	0
25/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,131.0000	4,099.0000	(0.775)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,781.0000	3,750.0000	(0.820)	0	0	0
25/09/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,275.0000	6,305.0000	0.478	0	0	0
25/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,191.0000	4,221.0000	0.716	0	0	0
25/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,081.0000	4,049.0000	(0.784)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,920.0000	7,951.0000	0.391	0	0	0
25/09/2009	\$ / R	2010/03/15	15.60	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
25/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,981.0000	3,949.0000	(0.804)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,982.0000	2,950.0000	(1.073)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,988.0000	1,956.0000	(1.610)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,041.0000	1,011.0000	(2.882)	0	0	0
25/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,119.0000	8,151.0000	0.394	0	0	0
25/09/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,881.0000	3,849.0000	(0.825)	0	0	0
25/09/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	959.0000	929.0000	(3.128)	0	0	0
25/09/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	78.0000	80.0000	2.564	0	0	0
25/09/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,890.0000	1,858.0000	(1.693)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,883.0000	2,851.0000	(1.110)	0	0	0
25/09/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,019.0000	8,051.0000	0.399	0	0	0
25/09/2009	\$ / R	2010/06/14			Currency Future	7.8074	7.7760	(0.402)	7.8100	7.8100	1,447
25/09/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	320.0000	310.0000	(3.125)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,592.0000	1,617.0000	1.570	0	0	0
25/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	534.0000	516.0000	(3.371)	0	0	433
25/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,369.0000	2,396.0000	1.140	0	0	0
25/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,369.0000	2,396.0000	1.140	0	0	0
25/09/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
25/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
25/09/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
25/09/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	309.0000	299.0000	(3.236)	0	0	0
25/09/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,510.0000	2,537.0000	1.076	0	0	0
25/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,907.0000	1,933.0000	1.363	0	0	0
25/09/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,211.0000	3,179.0000	(0.997)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,953.0000	1,979.0000	1.331	0	0	0
25/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	165.0000	159.0000	(3.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	477.0000	490.0000	2.725	0	0	0
25/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	425.0000	412.0000	(3.059)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,636.0000	1,662.0000	1.589	0	0	0
25/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,229.0000	5,259.0000	0.574	0	0	0
25/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,872.0000	5,902.0000	0.511	0	0	0
25/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,984.0000	3,012.0000	0.938	0	0	0
25/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,218.0000	2,187.0000	(1.398)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	512.0000	497.0000	(2.930)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,651.0000	2,679.0000	1.056	0	0	0
25/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,308.0000	4,276.0000	(0.743)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,101.0000	4,130.0000	0.707	0	0	0
25/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,822.0000	5,852.0000	0.515	0	0	0
25/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	224.0000	217.0000	(3.125)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	21,978
25/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,247.0000	4,276.0000	0.683	0	0	0
25/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	458.0000	444.0000	(3.057)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	668.0000	686.0000	2.695	0	0	0
25/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,417.0000	1,441.0000	1.694	0	0	0
25/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,841.0000	2,869.0000	0.986	0	0	0
25/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,813.0000	2,781.0000	(1.138)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,664.0000	2,632.0000	(1.201)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,962.0000	2,930.0000	(1.080)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
25/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	505.0000	521.0000	3.168	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	924.0000	945.0000	2.273	0	0	0
25/09/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	343.0000	332.0000	(3.207)	0	0	0
25/09/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,331.0000	1,355.0000	1.803	0	0	0
25/09/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,149.0000	4,178.0000	0.699	0	0	0
25/09/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,491.0000	4,521.0000	0.668	0	0	0
25/09/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,829.0000	1,799.0000	(1.640)	0	0	0
25/09/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	703.0000	721.0000	2.560	0	0	0
25/09/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,921.0000	5,951.0000	0.507	0	0	0
25/09/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,282.0000	1,253.0000	(2.262)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,504.0000	1,528.0000	1.596	0	0	0
25/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	600.0000	618.0000	3.000	0	0	0
25/09/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	331.0000	321.0000	(3.021)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	160.0000	155.0000	(3.125)	0	0	0
25/09/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,746.0000	2,774.0000	1.020	0	0	0
25/09/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
25/09/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	634.0000	652.0000	2.839	0	0	0
25/09/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	299.0000	290.0000	(3.010)	0	0	0
25/09/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	239.0000	231.0000	(3.347)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
25/09/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
25/09/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,933.0000	4,963.0000	0.608	0	0	0
25/09/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	282.0000	292.0000	3.546	0	0	0
25/09/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	158.0000	165.0000	4.430	0	0	0
25/09/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,954.0000	3,983.0000	0.733	0	0	0
25/09/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	739.0000	718.0000	(2.842)	0	0	0
25/09/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,889.0000	2,917.0000	0.969	0	0	0
25/09/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,723.0000	5,753.0000	0.524	0	0	0
25/09/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	372.0000	384.0000	3.226	0	0	0
25/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	130.0000	125.0000	(3.846)	0	0	0
25/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,042.0000	1,064.0000	2.111	0	0	0
25/09/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	410.0000	397.0000	(3.171)	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
25/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,759.0000	3,788.0000	0.771	0	0	0
25/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,323.0000	2,349.0000	1.119	0	0	0
25/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	149.0000	144.0000	(3.356)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	604.0000	585.0000	(3.146)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	886.0000	906.0000	2.257	0	0	0
25/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	199.0000	193.0000	(3.015)	0	0	21,795
25/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,289.0000	1,312.0000	1.784	0	0	0
25/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,835.0000	4,864.0000	0.600	0	0	0
25/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,247.0000	1,270.0000	1.844	0	0	0
25/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,674.0000	5,704.0000	0.529	0	0	0
25/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	441.0000	428.0000	(2.948)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,002.0000	1,023.0000	2.096	0	0	0
25/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,091.0000	2,118.0000	1.291	0	0	0
25/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,612.0000	3,641.0000	0.803	0	0	0
25/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
25/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,973.0000	1,942.0000	(1.571)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	397.0000	409.0000	3.023	0	0	0
25/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,082.0000	1,104.0000	2.033	0	0	0
25/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,688.0000	1,658.0000	(1.777)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
25/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,310.0000	3,279.0000	(0.937)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,374.0000	1,398.0000	1.747	0	0	0
25/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,905.0000	3,934.0000	0.743	0	0	0
25/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,589.0000	4,619.0000	0.654	0	0	0
25/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,540.0000	4,570.0000	0.661	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,370.0000	3,398.0000	0.831	0	0	0
25/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	348.0000	359.0000	3.161	0	0	0
25/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	963.0000	984.0000	2.181	0	0	0
25/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,884.0000	4,914.0000	0.614	0	0	0
25/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	512.0000	497.0000	(2.930)	0	0	21,795
25/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	774.0000	793.0000	2.455	0	0	0
25/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,369.0000	1,340.0000	(2.118)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,575.0000	5,605.0000	0.538	0	0	0
25/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,525.0000	5,555.0000	0.543	0	0	0
25/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,345.0000	4,374.0000	0.667	0	0	0
25/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	656.0000	635.0000	(3.201)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	289.0000	280.0000	(3.114)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	246.0000	238.0000	(3.252)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
25/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,956.0000	7,986.0000	0.377	0	0	0
25/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,120.0000	2,088.0000	(1.509)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,317.0000	2,286.0000	(1.338)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,197.0000	1,168.0000	(2.423)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,564.0000	3,593.0000	0.814	0	0	0
25/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,698.0000	2,726.0000	1.038	0	0	0
25/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,937.0000	2,964.0000	0.919	0	0	0
25/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,273.0000	3,301.0000	0.855	0	0	0
25/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,111.0000	3,080.0000	(0.996)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,260.0000	3,229.0000	(0.951)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	863.0000	840.0000	(2.665)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
25/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	106.0000	112.0000	5.660	0	0	0
25/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	205.0000	214.0000	4.390	161	161	0
25/09/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	381.0000	369.0000	(3.150)	0	0	0
25/09/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,463.0000	2,490.0000	1.096	0	0	0
25/09/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,983.0000	5,012.0000	0.582	0	0	0
25/09/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,058.0000	4,027.0000	(0.764)	0	0	0
25/09/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,641.0000	1,612.0000	(1.767)	0	0	0
25/09/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
25/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,114.0000	1,088.0000	(2.334)	0	0	0
25/09/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,268.0000	2,236.0000	(1.411)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,296.0000	4,325.0000	0.675	0	0	0
25/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	505.0000	521.0000	3.168	462	462	0
25/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,032.0000	5,061.0000	0.576	0	0	0
25/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,816.0000	1,842.0000	1.432	0	0	0
25/09/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,737.0000	4,766.0000	0.612	0	0	0
25/09/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	189.0000	196.0000	3.704	0	0	0
25/09/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,075.0000	1,050.0000	(2.326)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	218.0000	211.0000	(3.211)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,726.0000	1,751.0000	1.448	0	0	0
25/09/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,218.0000	6,248.0000	0.482	0	0	0
25/09/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	831.0000	808.0000	(2.768)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	965.0000	941.0000	(2.487)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,856.0000	3,885.0000	0.752	0	0	0
25/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
25/09/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	118.0000	124.0000	5.085	0	0	0
25/09/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,326.0000	1,297.0000	(2.187)	0	0	0
25/09/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,278.0000	5,308.0000	0.568	0	0	0
25/09/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	536.0000	552.0000	2.985	0	0	0
25/09/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,163.0000	1,186.0000	1.978	0	0	0
25/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	223.0000	232.0000	4.036	0	0	0
25/09/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
25/09/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,122.0000	1,145.0000	2.050	0	0	0
25/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,707.0000	7,738.0000	0.402	0	0	0
25/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,877.0000	1,847.0000	(1.598)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,012.0000	2,980.0000	(1.062)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	231.0000	224.0000	(3.030)	0	0	0
25/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,426.0000	5,456.0000	0.553	0	0	0
25/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,714.0000	6,744.0000	0.447	0	0	0
25/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,021.0000	1,991.0000	(1.484)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,442.0000	4,472.0000	0.675	0	0	0
25/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
25/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
25/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	493.0000	478.0000	(3.043)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	271.0000	262.0000	(3.321)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	153.0000	148.0000	(3.268)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	174.0000	168.0000	(3.448)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,467.0000	3,495.0000	0.808	0	0	0
25/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	79.0000	76.0000	(3.797)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	395.0000	383.0000	(3.038)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,045.0000	2,072.0000	1.320	0	0	0
25/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,276.0000	2,303.0000	1.186	0	0	0
25/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,138.0000	2,164.0000	1.216	0	0	0
25/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,001.0000	976.0000	(2.498)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,328.0000	5,358.0000	0.563	0	0	0
25/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,321.0000	3,350.0000	0.873	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	738.0000	757.0000	2.575	0	0	0
25/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	280.0000	271.0000	(3.214)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,614.0000	2,583.0000	(1.186)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	144.0000	150.0000	4.167	0	0	0
25/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,816.0000	1,842.0000	1.432	0	0	0
25/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,565.0000	2,533.0000	(1.248)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	458.0000	444.0000	(3.057)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	896.0000	872.0000	(2.679)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	262.0000	254.0000	(3.053)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,466.0000	6,496.0000	0.464	0	0	0
25/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	130.0000	136.0000	4.615	0	0	0
25/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,793.0000	2,821.0000	1.003	0	0	0
25/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,515.0000	3,544.0000	0.825	0	0	0
25/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,735.0000	1,705.0000	(1.729)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	449.0000	462.0000	2.895	0	0	0
25/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	97.0000	100.0000	3.093	0	0	0
25/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,710.0000	3,739.0000	0.782	0	0	0
25/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,714.0000	2,682.0000	(1.179)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,698.0000	2,726.0000	1.038	0	0	0
25/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	557.0000	538.0000	(3.411)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,155.0000	1,126.0000	(2.511)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	600.0000	618.0000	3.000	0	0	0
25/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,038.0000	1,012.0000	(2.505)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,061.0000	3,030.0000	(1.013)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,205.0000	1,228.0000	1.909	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	174.0000	168.0000	(3.448)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
25/09/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,509.0000	3,478.0000	(0.883)	0	0	0
25/09/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,453.0000	8,483.0000	0.355	0	0	0
25/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/09/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,900.0000	8,931.0000	0.348	0	0	0
25/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	3,163
25/09/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	169.0000	164.0000	(2.959)	0	0	0
25/09/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,801.0000	8,832.0000	0.352	0	0	0
25/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,912.0000	6,942.0000	0.434	0	0	0
25/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	848.0000	868.0000	2.358	0	0	0
25/09/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,771.0000	1,797.0000	1.468	0	0	0
25/09/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,515.0000	2,484.0000	(1.233)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	580.0000	561.0000	(3.276)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	630.0000	610.0000	(3.175)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,933.0000	4,963.0000	0.608	0	0	0
25/09/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
25/09/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,751.0000	8,782.0000	0.354	0	0	0
25/09/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,460.0000	1,485.0000	1.712	0	0	0
25/09/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,862.0000	1,888.0000	1.396	0	0	0
25/09/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	423.0000	435.0000	2.837	0	0	0
25/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,912.0000	2,881.0000	(1.065)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,161.0000	3,129.0000	(1.012)	0	0	0
25/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	568.0000	585.0000	2.993	0	0	0
25/09/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	183.0000	177.0000	(3.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
25/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	475.0000	461.0000	(2.947)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	769.0000	747.0000	(2.861)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	141.0000	136.0000	(3.546)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	188.0000	182.0000	(3.191)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,863.0000	2,831.0000	(1.118)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,661.0000	3,690.0000	0.792	0	0	0
25/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,912.0000	6,942.0000	0.434	0	0	0
25/09/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	355.0000	344.0000	(3.099)	0	0	140
25/09/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,698.0000	9,729.0000	0.320	0	0	0
25/09/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,786.0000	4,815.0000	0.606	0	0	0
25/09/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,925.0000	1,894.0000	(1.610)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	368.0000	356.0000	(3.261)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
25/09/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,681.0000	1,706.0000	1.487	0	0	0
25/09/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/09/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,403.0000	8,434.0000	0.369	0	0	0
25/09/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	449.0000	462.0000	2.895	0	0	0
25/09/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	29,759
25/09/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,515.0000	6,545.0000	0.460	0	0	0
25/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,184.0000	2,210.0000	1.190	0	0	0
25/09/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
25/09/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,169.0000	2,137.0000	(1.475)	0	0	0
25/09/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	557.0000	538.0000	(3.411)	0	0	0
25/09/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
25/09/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,813.0000	6,843.0000	0.440	0	0	0
25/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,239.0000	1,210.0000	(2.341)	0	0	0
25/09/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,393.0000	4,423.0000	0.683	0	0	0
25/09/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	261.0000	271.0000	3.831	0	0	0
25/09/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,548.0000	1,573.0000	1.615	0	0	0
25/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
25/09/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,807.0000	3,836.0000	0.762	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,624.0000	5,654.0000	0.533	0	0	0
25/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	205.0000	199.0000	(2.927)	0	0	21,978
25/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,377.0000	5,407.0000	0.558	0	0	0
25/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,502.0000	8,533.0000	0.365	0	0	0
25/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,011.0000	7,042.0000	0.442	0	0	0
25/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	82.0000	84.0000	2.439	0	0	0
25/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,984.0000	3,012.0000	0.938	0	0	0
25/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,763.0000	6,793.0000	0.444	0	0	0
25/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,360.0000	3,328.0000	(0.952)	0	0	0
25/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,416.0000	2,443.0000	1.118	0	0	0
25/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,080.0000	3,109.0000	0.942	0	0	0
25/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,418.0000	3,447.0000	0.848	0	0	0
25/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,595.0000	1,565.0000	(1.881)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,367.0000	2,335.0000	(1.352)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
25/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,230.0000	2,256.0000	1.166	0	0	0
25/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,416.0000	6,446.0000	0.468	0	0	0
25/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,000.0000	9,031.0000	0.344	0	0	0
25/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,466.0000	2,434.0000	(1.298)	0	0	0
25/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	811.0000	830.0000	2.343	0	0	0
25/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	799.0000	777.0000	(2.753)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,604.0000	2,631.0000	1.037	0	0	0
25/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	242.0000	251.0000	3.719	0	0	0
25/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,638.0000	4,668.0000	0.647	0	0	0
25/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,504.0000	1,474.0000	(1.995)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,367.0000	6,397.0000	0.471	0	0	0
25/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
25/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	165.0000	159.0000	(3.636)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,184.0000	2,210.0000	1.190	0	0	0
25/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,559.0000	3,528.0000	(0.871)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,999.0000	2,025.0000	1.301	0	0	0
25/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,877.0000	1,847.0000	(1.598)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	141.0000	136.0000	(3.546)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,353.0000	8,384.0000	0.371	0	0	0
25/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,701.0000	8,732.0000	0.356	0	0	0
25/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,863.0000	2,831.0000	(1.118)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,604.0000	2,631.0000	1.037	0	0	0
25/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,565.0000	6,595.0000	0.457	0	0	0
25/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,907.0000	1,933.0000	1.363	0	0	0
25/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,659.0000	3,628.0000	(0.847)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,552.0000	8,583.0000	0.362	0	0	0
25/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	156.0000	151.0000	(3.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,460.0000	3,428.0000	(0.925)	0	0	0
25/09/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,001.0000	976.0000	(2.498)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,664.0000	6,694.0000	0.450	0	0	0
25/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,169.0000	6,199.0000	0.486	0	0	0
25/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,549.0000	1,520.0000	(1.872)	0	0	0
25/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,138.0000	2,164.0000	1.216	0	0	0
25/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,652.0000	8,682.0000	0.347	0	0	0
25/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,198.0000	4,227.0000	0.691	0	0	0
25/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	144.0000	150.0000	4.167	0	0	0
25/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,414.0000	1,385.0000	(2.051)	0	0	0
25/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	683.0000	662.0000	(3.075)	0	0	0
25/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,858.0000	3,827.0000	(0.804)	0	0	0
25/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
25/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,276.0000	2,303.0000	1.186	0	0	0
25/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	325.0000	336.0000	3.385	0	0	0
25/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,557.0000	2,584.0000	1.056	0	0	0
25/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,771.0000	1,797.0000	1.468	0	0	0
25/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,230.0000	2,256.0000	1.166	0	0	0
25/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,609.0000	3,578.0000	(0.859)	0	0	0
25/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,688.0000	4,717.0000	0.619	0	0	0
25/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0
25/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,651.0000	2,679.0000	1.056	0	0	0
25/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
25/09/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,962.0000	6,992.0000	0.431	0	0	0
25/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,032.0000	3,060.0000	0.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	26,596
25/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,155.0000	8,185.0000	0.368	0	0	0
25/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,070.0000	2,039.0000	(1.498)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,020.0000	6,050.0000	0.498	0	0	0
25/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,950.0000	8,981.0000	0.346	0	0	0
25/09/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,052.0000	4,081.0000	0.716	0	0	0
25/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
25/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	8,006.0000	8,036.0000	0.375	0	0	0
25/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
25/09/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,003.0000	4,032.0000	0.724	0	0	0
25/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,809.0000	3,777.0000	(0.840)	0	0	0
25/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,204.0000	8,235.0000	0.378	0	0	0
25/09/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	5,971.0000	6,001.0000	0.502	0	0	0
25/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,782.0000	1,752.0000	(1.684)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,197.0000	1,168.0000	(2.423)	0	0	0
25/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
25/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
25/09/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	930.0000	906.0000	(2.581)	0	0	0
25/09/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,906.0000	7,937.0000	0.392	0	0	0
25/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	173.0000	180.0000	4.046	0	0	0
25/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,120.0000	2,088.0000	(1.509)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,759.0000	3,727.0000	(0.851)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,111.0000	3,080.0000	(0.996)	0	0	0
25/09/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,254.0000	8,284.0000	0.363	0	0	0
25/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,268.0000	6,298.0000	0.479	0	0	0
25/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,763.0000	2,732.0000	(1.122)	0	0	0
25/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,108.0000	4,077.0000	(0.755)	0	0	0
25/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	106.0000	112.0000	5.660	0	0	0
25/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,114.0000	1,088.0000	(2.334)	0	0	0
25/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
25/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,105.0000	8,135.0000	0.370	0	0	0
25/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,908.0000	3,877.0000	(0.793)	0	0	0
25/09/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,008.0000	3,977.0000	(0.773)	0	0	0
25/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,021.0000	1,991.0000	(1.484)	0	0	0
25/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,012.0000	2,980.0000	(1.062)	0	0	0
25/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,119.0000	6,149.0000	0.490	0	0	0
25/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,055.0000	8,086.0000	0.385	0	0	0
25/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,958.0000	3,927.0000	(0.783)	0	0	0
25/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
25/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,070.0000	6,100.0000	0.494	0	0	0
25/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13			Currency Future	7.9340	7.9037	(0.382)	0.0000	0.0000	0
25/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	619.0000	631.0000	1.939	0	0	0
25/09/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	603.0000	585.0000	(2.985)	0	0	0
25/09/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	534.0000	517.0000	(3.184)	0	0	0
25/09/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	750.0000	764.0000	1.867	0	0	0
25/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	644.0000	624.0000	(3.106)	0	0	409



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	560.0000	570.0000	1.786	0	0	0
25/09/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	623.0000	603.0000	(3.210)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	589.0000	600.0000	1.868	0	0	0
25/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	927.0000	943.0000	1.726	0	0	0
25/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	461.0000	446.0000	(3.254)	0	0	585
25/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	644.0000	624.0000	(3.106)	0	0	0
25/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	550.0000	533.0000	(3.091)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	560.0000	570.0000	1.786	0	0	0
25/09/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	819.0000	834.0000	1.832	0	0	0
25/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	503.0000	487.0000	(3.181)	0	0	0
25/09/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	716.0000	730.0000	1.955	0	0	0
25/09/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	489.0000	473.0000	(3.272)	0	0	0
25/09/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	855.0000	869.0000	1.637	0	0	0
25/09/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	665.0000	645.0000	(3.008)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	531.0000	541.0000	1.883	0	0	0
25/09/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	567.0000	550.0000	(2.998)	0	0	0
25/09/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	683.0000	696.0000	1.903	0	0	0
25/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,607.0000	1,577.0000	(1.867)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,173.0000	6,200.0000	0.437	0	0	0
25/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
25/09/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,150.0000	8,177.0000	0.331	0	0	0
25/09/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,459.0000	4,485.0000	0.583	0	0	0
25/09/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,419.0000	6,446.0000	0.421	0	0	0
25/09/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,396.0000	8,424.0000	0.333	0	0	0
25/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,902.0000	7,930.0000	0.354	0	0	0
25/09/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
25/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
25/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,096.0000	2,118.0000	1.050	0	0	0
25/09/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	221.0000	213.0000	(3.620)	0	0	0
25/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	110.0000	105.0000	(4.545)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	155.0000	156.0000	0.645	0	0	0
25/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,976.0000	4,001.0000	0.629	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,495.0000	8,523.0000	0.330	0	0	0
25/09/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,189.0000	1,160.0000	(2.439)	0	0	0
25/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	865.0000	842.0000	(2.659)	0	0	0
25/09/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,187.0000	2,209.0000	1.006	0	0	0
25/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,024.0000	4,049.0000	0.621	0	0	0
25/09/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	73.0000	73.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
25/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/09/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,538.0000	3,508.0000	(0.848)	0	0	0
25/09/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,072.0000	4,098.0000	0.639	0	0	0
25/09/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,927.0000	5,954.0000	0.456	0	0	0
25/09/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,550.0000	2,520.0000	(1.176)	0	0	0
25/09/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,025.0000	6,052.0000	0.448	0	0	0
25/09/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
25/09/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	178.0000	171.0000	(3.933)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,113.0000	2,081.0000	(1.514)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	331.0000	338.0000	2.115	0	0	0
25/09/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,217.0000	4,243.0000	0.617	0	0	0
25/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
25/09/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,229.0000	1,199.0000	(2.441)	0	0	0
25/09/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	145.0000	145.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,644.0000	2,667.0000	0.870	0	0	0
25/09/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	101.0000	96.0000	(4.950)	0	0	0
25/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	226.0000	217.0000	(3.982)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,518.0000	6,545.0000	0.414	0	0	0
25/09/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,323.0000	2,345.0000	0.947	0	0	0
25/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,556.0000	4,582.0000	0.571	0	0	0
25/09/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
25/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	52.0000	48.0000	(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
25/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,894.0000	2,864.0000	(1.037)	0	0	0
25/09/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,142.0000	2,164.0000	1.027	0	0	0
25/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	135.0000	135.0000	-	0	0	0
25/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,552.0000	2,575.0000	0.901	0	0	0
25/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,887.0000	3,856.0000	(0.798)	0	0	0
25/09/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,092.0000	3,061.0000	(1.003)	0	0	0
25/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/09/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	4,086.0000	4,055.0000	(0.759)	0	0	0
25/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	289.0000	295.0000	2.076	0	0	0
25/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
25/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	186.0000	178.0000	(4.301)	0	0	0
25/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,697.0000	2,667.0000	(1.112)	0	0	0
25/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,688.0000	3,657.0000	(0.841)	0	0	0
25/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
25/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,266.0000	4,291.0000	0.586	0	0	0
25/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
25/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,222.0000	6,249.0000	0.434	0	0	0
25/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,065.0000	2,033.0000	(1.550)	0	0	0
25/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
25/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,002.0000	8,029.0000	0.337	0	0	0
25/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,199.0000	8,226.0000	0.329	0	0	0
25/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,042.0000	3,012.0000	(0.986)	0	0	0
25/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,741.0000	1,710.0000	(1.781)	0	0	0
25/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	953.0000	928.0000	(2.623)	0	0	0
25/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,369.0000	2,391.0000	0.929	0	0	0
25/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,648.0000	2,618.0000	(1.133)	0	0	0
25/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	203.0000	194.0000	(4.433)	0	0	0
25/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,638.0000	3,607.0000	(0.852)	0	0	0
25/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	214.0000	219.0000	2.336	0	0	0
25/09/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,048.0000	1,023.0000	(2.385)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	62.0000	62.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	923.0000	899.0000	(2.600)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
25/09/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,347.0000	8,374.0000	0.323	0	0	0
25/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,696.0000	1,665.0000	(1.828)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	4,036.0000	4,006.0000	(0.743)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,370.0000	6,397.0000	0.424	0	0	0
25/09/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,837.0000	3,806.0000	(0.808)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,924.0000	1,893.0000	(1.611)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,845.0000	2,814.0000	(1.090)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	197.0000	202.0000	2.538	0	0	0
25/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	269.0000	275.0000	2.230	0	0	0
25/09/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,081.0000	1,056.0000	(2.313)	0	0	0
25/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,506.0000	2,528.0000	0.878	0	0	0
25/09/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,878.0000	1,847.0000	(1.651)	0	0	0
25/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	190.0000	182.0000	(4.211)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,411.0000	4,436.0000	0.567	0	0	0
25/09/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,269.0000	1,239.0000	(2.364)	0	0	0
25/09/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,161.0000	2,130.0000	(1.435)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
25/09/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,248.0000	8,276.0000	0.339	0	0	0
25/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,141.0000	3,111.0000	(0.955)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,787.0000	3,757.0000	(0.792)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,135.0000	4,105.0000	(0.726)	0	0	0
25/09/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,414.0000	2,437.0000	0.953	0	0	0
25/09/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,314.0000	4,339.0000	0.580	0	0	0
25/09/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
25/09/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,271.0000	6,298.0000	0.431	0	0	0
25/09/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	198.0000	190.0000	(4.040)	0	0	0
25/09/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	231.0000	237.0000	2.597	0	0	0
25/09/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,015.0000	990.0000	(2.463)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,796.0000	2,765.0000	(1.109)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,832.0000	1,801.0000	(1.692)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,993.0000	2,962.0000	(1.036)	0	0	0
25/09/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,986.0000	3,956.0000	(0.753)	0	0	0
25/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,150.0000	1,124.0000	(2.261)	0	0	0
25/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,017.0000	1,986.0000	(1.537)	0	0	0
25/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	166.0000	171.0000	3.012	0	0	0
25/09/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	217.0000	208.0000	(4.147)	0	0	0
25/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
25/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,233.0000	2,254.0000	0.940	0	0	0
25/09/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,051.0000	8,079.0000	0.348	0	0	0
25/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
25/09/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,075.0000	6,101.0000	0.428	0	0	0
25/09/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/09/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,121.0000	4,146.0000	0.607	0	0	0
25/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,976.0000	6,003.0000	0.452	0	0	0
25/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,952.0000	7,980.0000	0.352	0	0	0
25/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
25/09/2009	\$ / R	2010/12/13			Currency Future	8.0485	8.0183	(0.375)	0.0000	0.0000	0
25/09/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	732.0000	742.0000	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
25/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	700.0000	709.0000	1.286	0	0	0
25/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	699.0000	678.0000	(3.004)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	613.0000	594.0000	(3.100)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	865.0000	876.0000	1.272	0	0	0
25/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	718.0000	696.0000	(3.064)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	568.0000	550.0000	(3.169)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	970.0000	982.0000	1.237	0	0	0
25/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	670.0000	678.0000	1.194	0	0	0
25/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,006.0000	1,018.0000	1.193	0	0	0
25/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	934.0000	946.0000	1.285	0	0	0
25/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	681.0000	660.0000	(3.084)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	646.0000	626.0000	(3.096)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	797.0000	807.0000	1.255	0	0	0
25/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	554.0000	536.0000	(3.249)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	583.0000	564.0000	(3.259)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	663.0000	643.0000	(3.017)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	764.0000	774.0000	1.309	0	0	0
25/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	640.0000	648.0000	1.250	0	0	0
25/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,079.0000	1,092.0000	1.205	0	0	0
25/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,402.0000	8,428.0000	0.309	0	0	0
25/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	402.0000	407.0000	1.244	0	0	0
25/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,917.0000	1,886.0000	(1.617)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,005.0000	980.0000	(2.488)	0	0	0
25/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	240.0000	230.0000	(4.167)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,255.0000	8,281.0000	0.315	0	0	0
25/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	739.0000	716.0000	(3.112)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	357.0000	361.0000	1.120	0	0	0
25/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	950.0000	925.0000	(2.632)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,657.0000	1,625.0000	(1.931)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,287.0000	6,312.0000	0.398	0	0	0
25/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	528.0000	510.0000	(3.409)	0	0	117
25/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	249.0000	239.0000	(4.016)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	108.0000	107.0000	(0.926)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,042.0000	1,055.0000	1.248	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	134.0000	128.0000	(4.478)	0	0	0
25/09/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,691.0000	2,712.0000	0.780	0	0	0
25/09/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
25/09/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,486.0000	4,509.0000	0.513	0	0	0
25/09/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	130.0000	124.0000	(4.615)	0	0	0
25/09/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	541.0000	523.0000	(3.327)	0	0	0
25/09/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	221.0000	224.0000	1.357	0	0	0
25/09/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,601.0000	2,620.0000	0.730	0	0	0
25/09/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,582.0000	4,606.0000	0.524	0	0	0
25/09/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,257.0000	1,226.0000	(2.466)	0	0	0
25/09/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
25/09/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/09/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
25/09/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,742.0000	1,710.0000	(1.837)	0	0	0
25/09/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,500.0000	8,527.0000	0.318	0	0	0
25/09/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,146.0000	2,114.0000	(1.491)	0	0	0
25/09/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,099.0000	2,067.0000	(1.525)	0	0	0
25/09/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,671.0000	2,640.0000	(1.161)	0	0	0
25/09/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
25/09/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	3,904.0000	3,874.0000	(0.768)	0	0	0
25/09/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
25/09/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	3,111.0000	3,080.0000	(0.996)	0	0	0
25/09/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/09/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
25/09/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	209.0000	208.0000	(0.478)	0	0	0
25/09/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	196.0000	195.0000	(0.510)	0	0	0
25/09/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,242.0000	2,261.0000	0.847	0	0	0
25/09/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/09/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	296.0000	285.0000	(3.716)	0	0	0
25/09/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	290.0000	279.0000	(3.793)	0	0	0
25/09/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,295.0000	1,264.0000	(2.394)	0	0	0
25/09/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,102.0000	4,126.0000	0.585	0	0	0
25/09/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,656.0000	3,625.0000	(0.848)	0	0	0
25/09/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
25/09/2009	\$ / R	2010/12/13	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0

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25/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,102.0000	4,072.0000	(0.731)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,532.0000	6,557.0000	0.383	0	0	0
25/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,061.0000	3,031.0000	(0.980)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,575.0000	2,544.0000	(1.204)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,053.0000	4,023.0000	(0.740)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,434.0000	6,459.0000	0.389	0	0	0
25/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,534.0000	4,558.0000	0.529	0	0	0
25/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,646.0000	2,666.0000	0.756	0	0	0
25/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,451.0000	8,477.0000	0.308	0	0	0
25/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	153.0000	146.0000	(4.575)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,483.0000	6,508.0000	0.386	0	0	0
25/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,054.0000	4,078.0000	0.592	0	0	0
25/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,557.0000	3,526.0000	(0.872)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
25/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
25/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,042.0000	6,068.0000	0.430	0	0	0
25/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	977.0000	952.0000	(2.559)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,606.0000	3,576.0000	(0.832)	0	0	0
25/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,914.0000	2,884.0000	(1.030)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,010.0000	8,036.0000	0.325	0	0	0
25/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	379.0000	384.0000	1.319	0	0	0
25/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,623.0000	2,592.0000	(1.182)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,699.0000	1,668.0000	(1.825)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	101.0000	99.0000	(1.980)	0	0	0
25/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,342.0000	4,365.0000	0.530	0	0	0
25/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,465.0000	2,485.0000	0.811	0	0	0
25/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,873.0000	1,841.0000	(1.708)	0	0	0
25/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,993.0000	6,019.0000	0.434	0	0	0
25/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,817.0000	2,786.0000	(1.100)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,093.0000	1,066.0000	(2.470)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	294.0000	298.0000	1.361	0	0	0
25/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	264.0000	253.0000	(4.167)	0	0	0
25/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	629.0000	610.0000	(3.021)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
25/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,865.0000	2,835.0000	(1.047)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,854.0000	3,824.0000	(0.778)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,059.0000	8,085.0000	0.323	0	0	0
25/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,091.0000	6,117.0000	0.427	0	0	0
25/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	285.0000	274.0000	(3.860)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,960.0000	7,987.0000	0.339	0	0	0
25/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,962.0000	1,931.0000	(1.580)	0	0	0
25/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,287.0000	2,305.0000	0.787	0	0	0
25/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,155.0000	1,128.0000	(2.338)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,150.0000	4,173.0000	0.554	0	0	0
25/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,805.0000	3,774.0000	(0.815)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	149.0000	142.0000	(4.698)	0	0	0
25/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	831.0000	841.0000	1.203	0	0	0
25/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,197.0000	2,216.0000	0.865	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,157.0000	8,183.0000	0.319	0	0	0
25/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,376.0000	2,395.0000	0.800	0	0	0
25/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	274.0000	263.0000	(4.015)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,052.0000	2,021.0000	(1.511)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	256.0000	260.0000	1.563	0	0	0
25/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,012.0000	2,982.0000	(0.996)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
25/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,004.0000	3,973.0000	(0.774)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	88.0000	83.0000	(5.682)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,246.0000	4,269.0000	0.542	0	0	0
25/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,189.0000	6,214.0000	0.404	0	0	0
25/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,108.0000	8,134.0000	0.321	0	0	0
25/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
25/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,140.0000	6,165.0000	0.407	0	0	0
25/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,238.0000	6,263.0000	0.401	0	0	0
25/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,206.0000	8,232.0000	0.317	0	0	0
25/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,294.0000	4,317.0000	0.536	0	0	0
25/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,123.0000	1,097.0000	(2.315)	0	0	0
25/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	275.0000	278.0000	1.091	0	0	0
25/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	269.0000	258.0000	(4.089)	0	0	0
25/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,420.0000	2,440.0000	0.826	0	0	0
25/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,220.0000	1,193.0000	(2.213)	0	0	0
25/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	280.0000	268.0000	(4.286)	0	0	0
25/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	238.0000	242.0000	1.681	0	0	0
25/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,331.0000	2,350.0000	0.815	0	0	0
25/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,187.0000	1,160.0000	(2.275)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,007.0000	1,976.0000	(1.545)	0	0	0
25/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
25/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/09/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,963.0000	2,933.0000	(1.012)	0	0	0
25/09/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	4,198.0000	4,221.0000	0.548	0	0	0
25/09/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,954.0000	3,923.0000	(0.784)	0	0	0
25/09/2009	£ / R	2009/12/14			Currency Future	12.3973	11.9865	(3.314)	12.1900	11.9900	37,085
25/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,765.0000	2,149.0000	21.756	0	0	0
25/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,050.0000	3,639.0000	(10.148)	0	0	0
25/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,305.0000	7,715.0000	5.613	0	0	0
25/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,855.0000	8,265.0000	5.220	0	0	0
25/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
25/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,342.0000	959.0000	(28.539)	0	0	0
25/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	60.0000	34.0000	(43.333)	0	0	0
25/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,953.0000	9,364.0000	4.591	0	0	0
25/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,406.0000	6,816.0000	6.400	0	0	0
25/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,302.0000	2,893.0000	(12.386)	0	0	0
25/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	21.0000	28.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	45.0000	73.0000	62.222	0	0	0
25/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,224.0000	3,628.0000	12.531	0	0	0
25/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,911.0000	5,319.0000	8.308	0	0	0
25/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	30.0000	40.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,104.0000	2,695.0000	(13.177)	0	0	0
25/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,203.0000	2,794.0000	(12.769)	0	0	0
25/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,812.0000	2,198.0000	21.302	0	0	0
25/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,956.0000	7,366.0000	5.894	0	0	0
25/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	97.0000	55.0000	(43.299)	0	0	0
25/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,422.0000	3,827.0000	11.835	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R 2009/12/14	9.65	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
25/09/2009	£ / R 2009/12/14	7.60	Call	Currency Future	4,798.0000	4,387.0000	(8.566)	0	0	0
25/09/2009	£ / R 2009/12/14	18.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,551.0000	3,141.0000	(11.546)	0	0	0
25/09/2009	£ / R 2009/12/14	9.30	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
25/09/2009	£ / R 2009/12/14	17.10	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
25/09/2009	£ / R 2009/12/14	17.35	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
25/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,363.0000	1,959.0000	(17.097)	0	0	0
25/09/2009	£ / R 2009/12/14	17.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,707.0000	2,301.0000	(14.998)	0	0	0
25/09/2009	£ / R 2009/12/14	16.25	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
25/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,456.0000	6,866.0000	6.351	0	0	0
25/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,119.0000	1,715.0000	(19.066)	0	0	0
25/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,471.0000	3,877.0000	11.697	0	0	0
25/09/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,704.0000	9,114.0000	4.710	0	0	0
25/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,195.0000	2,589.0000	17.950	0	0	0
25/09/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,961.0000	5,369.0000	8.224	0	0	0
25/09/2009	£ / R 2009/12/14	9.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/09/2009	£ / R 2009/12/14	13.15	Put	Currency Future	917.0000	1,258.0000	37.186	0	0	0
25/09/2009	£ / R 2009/12/14	20.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	£ / R 2009/12/14	12.35	Put	Currency Future	353.0000	601.0000	70.255	0	0	0
25/09/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,253.0000	9,664.0000	4.442	0	0	0
25/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	719.0000	1,038.0000	44.367	0	0	0
25/09/2009	£ / R 2009/12/14	8.25	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,780.0000	3,182.0000	14.460	0	0	0
25/09/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,070.0000	1,666.0000	(19.517)	0	0	0
25/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,305.0000	1,671.0000	28.046	0	0	0
25/09/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,905.0000	8,315.0000	5.187	0	0	0
25/09/2009	£ / R 2009/12/14	12.35	Call	Currency Future	400.0000	238.0000	(40.500)	0	0	0
25/09/2009	£ / R 2009/12/14	21.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R 2009/12/14	12.90	Call	Currency Future	216.0000	125.0000	(42.130)	0	0	0
25/09/2009	£ / R 2009/12/14	8.25	Call	Currency Future	4,149.0000	3,739.0000	(9.882)	0	0	0
25/09/2009	£ / R 2009/12/14	20.85	Put	Currency Future	8,454.0000	8,864.0000	4.850	0	0	0
25/09/2009	£ / R 2009/12/14	12.55	Put	Currency Future	471.0000	751.0000	59.448	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
25/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	41.0000	25.0000	(39.024)	0	0	0
25/09/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,967.0000	4,373.0000	10.234	0	0	0
25/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,105.0000	761.0000	(31.131)	0	0	0
25/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,662.0000	5,070.0000	8.752	0	0	0
25/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	164.0000	94.0000	(42.683)	0	0	0
25/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	228.0000	132.0000	(42.105)	0	0	0
25/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,255.0000	7,665.0000	5.651	0	0	0
25/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	318.0000	188.0000	(40.881)	0	0	0
25/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,706.0000	7,116.0000	6.114	0	0	0
25/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
25/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	58.0000	124.0000	113.793	0	0	0
25/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,656.0000	7,066.0000	6.160	0	0	0
25/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
25/09/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,868.0000	4,274.0000	10.496	0	0	0
25/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
25/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,389.0000	2,786.0000	16.618	0	0	0
25/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	62.0000	36.0000	(41.935)	0	0	0
25/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,654.0000	9,064.0000	4.738	0	0	0
25/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	31.0000	42.0000	35.484	0	0	0
25/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,826.0000	1,424.0000	(22.015)	0	0	0
25/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,712.0000	5,120.0000	8.659	0	0	0
25/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,292.0000	2,688.0000	17.277	0	0	0
25/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
25/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	681.0000	996.0000	46.256	0	0	0
25/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,729.0000	1,328.0000	(23.193)	0	0	0
25/09/2009	£ / R	2009/12/14	20.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,174.0000	3,579.0000	12.760	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	39.0000	24.0000	(38.462)	0	0	0
25/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	19.0000	26.0000	36.842	0	0	0
25/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
25/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,152.0000	799.0000	(30.642)	0	0	0
25/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	301.0000	177.0000	(41.196)	0	0	0
25/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	118.0000	235.0000	99.153	0	0	0
25/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	539.0000	319.0000	(40.816)	0	0	0
25/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
25/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,918.0000	4,324.0000	10.362	0	0	0
25/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,682.0000	3,083.0000	14.952	0	0	0
25/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
25/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	183.0000	105.0000	(42.623)	0	0	0
25/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	815.0000	522.0000	(35.951)	0	0	0
25/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	86.0000	181.0000	110.465	0	0	0
25/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,243.0000	2,639.0000	17.655	0	0	0
25/09/2009	£ / R	2009/12/14	16.30	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
25/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,609.0000	2,203.0000	(15.562)	0	0	0
25/09/2009	£ / R	2009/12/14	15.80	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
25/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,205.0000	7,615.0000	5.690	0	0	0
25/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	27.0000	36.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
25/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,955.0000	8,365.0000	5.154	0	0	0
25/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	16.0000	23.0000	43.750	0	0	0
25/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,099.0000	3,689.0000	(10.002)	0	0	0
25/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	504.0000	790.0000	56.746	0	0	0
25/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,260.0000	5,668.0000	7.757	0	0	0
25/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	17.0000	24.0000	41.176	0	0	0
25/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,340.0000	2,737.0000	16.966	0	0	0
25/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,908.0000	6,317.0000	6.923	0	0	0
25/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,390.0000	1,001.0000	(27.986)	0	0	0
25/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	933.0000	618.0000	(33.762)	0	0	0
25/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,004.0000	2,596.0000	(13.582)	0	0	0
25/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,731.0000	3,132.0000	14.683	0	0	0
25/09/2009	£ / R	2009/12/14	20.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,804.0000	9,214.0000	4.657	0	0	0
25/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	43.0000	65.0000	51.163	0	0	0
25/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	853.0000	553.0000	(35.170)	0	0	0
25/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,856.0000	2,449.0000	(14.251)	0	0	0
25/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
25/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0
25/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	570.0000	338.0000	(40.702)	0	0	0
25/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	102.0000	58.0000	(43.137)	0	0	0
25/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,323.0000	3,728.0000	12.188	0	0	0
25/09/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,858.0000	6,267.0000	6.982	0	0	0
25/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	704.0000	435.0000	(38.210)	0	0	0
25/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,875.0000	1,472.0000	(21.493)	0	0	0
25/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,210.0000	5,618.0000	7.831	0	0	0
25/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	76.0000	43.0000	(43.421)	0	0	0
25/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	223.0000	401.0000	79.821	0	0	0
25/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	836.0000	1,169.0000	39.833	0	0	0
25/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,777.0000	1,376.0000	(22.566)	0	0	0
25/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,559.0000	2,154.0000	(15.826)	0	0	0
25/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,314.0000	1,910.0000	(17.459)	0	0	0
25/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,806.0000	7,216.0000	6.024	0	0	0
25/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,352.0000	2,943.0000	(12.202)	0	0	0
25/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	538.0000	830.0000	54.275	0	0	0
25/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	29.0000	38.0000	31.034	0	0	0
25/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,353.0000	9,764.0000	4.394	0	0	0
25/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,452.0000	3,042.0000	(11.877)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	96.0000	198.0000	106.250	0	0	0
25/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
25/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,005.0000	8,415.0000	5.122	0	0	0
25/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	102.0000	58.0000	(43.137)	0	0	0
25/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,309.0000	5,718.0000	7.704	0	0	0
25/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
25/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,554.0000	8,964.0000	4.793	0	0	0
25/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	34.0000	46.0000	35.294	0	0	0
25/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,216.0000	1,812.0000	(18.231)	0	0	0
25/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,860.0000	2,247.0000	20.806	0	0	0
25/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,305.0000	1,671.0000	28.046	0	0	0
25/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,355.0000	7,765.0000	5.574	0	0	0
25/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	62.0000	36.0000	(41.935)	0	0	0
25/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,007.0000	6,417.0000	6.825	0	0	0
25/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,455.0000	7,865.0000	5.500	0	0	0
25/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,273.0000	3,678.0000	12.374	0	0	0
25/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,203.0000	9,614.0000	4.466	0	0	0
25/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,765.0000	2,149.0000	21.756	0	0	0
25/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
25/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,216.0000	1,578.0000	29.770	0	0	0
25/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	57.0000	33.0000	(42.105)	0	0	0
25/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	408.0000	675.0000	65.441	0	0	0
25/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	241.0000	140.0000	(41.909)	0	0	0
25/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	285.0000	167.0000	(41.404)	0	0	0
25/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	106.0000	216.0000	103.774	0	0	0
25/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	113.0000	64.0000	(43.363)	0	0	0
25/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,578.0000	1,956.0000	23.954	0	0	0
25/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,172.0000	1,531.0000	30.631	0	0	0
25/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	356.0000	211.0000	(40.730)	0	0	0
25/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,260.0000	1,624.0000	28.889	0	0	0
25/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,757.0000	2,350.0000	(14.762)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
25/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	41.0000	25.0000	(39.024)	0	0	0
25/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	69.0000	151.0000	118.841	0	0	0
25/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	107.0000	61.0000	(42.991)	0	0	0
25/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
25/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,461.0000	2,057.0000	(16.416)	0	0	0
25/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	172.0000	322.0000	87.209	0	0	0
25/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,830.0000	3,231.0000	14.170	0	0	0
25/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	796.0000	1,125.0000	41.332	0	0	0
25/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,215.0000	4,622.0000	9.656	0	0	0
25/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	669.0000	408.0000	(39.013)	0	0	0
25/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
25/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,671.0000	2,052.0000	22.801	0	0	0
25/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	132.0000	75.0000	(43.182)	0	0	0
25/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
25/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	55.0000	112.0000	103.636	0	0	0
25/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,906.0000	7,316.0000	5.937	0	0	0
25/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
25/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,486.0000	1,091.0000	(26.581)	0	0	0
25/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,928.0000	3,330.0000	13.730	0	0	0
25/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,521.0000	3,927.0000	11.531	0	0	0
25/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
25/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,633.0000	3,033.0000	15.192	0	0	0
25/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	69.0000	39.0000	(43.478)	0	0	0
25/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,128.0000	1,485.0000	31.649	0	0	0
25/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,811.0000	5,219.0000	8.481	0	0	0
25/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,076.0000	3,479.0000	13.101	0	0	0
25/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	62.0000	36.0000	(41.935)	0	0	0
25/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	193.0000	111.0000	(42.487)	0	0	0
25/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
25/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	893.0000	585.0000	(34.490)	0	0	0
25/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	35.0000	22.0000	(37.143)	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
25/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	126.0000	71.0000	(43.651)	0	0	0
25/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,907.0000	2,295.0000	20.346	0	0	0
25/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,395.0000	1,766.0000	26.595	0	0	0
25/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,110.0000	5,519.0000	8.004	0	0	0
25/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	147.0000	84.0000	(42.857)	0	0	0
25/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,509.0000	5,918.0000	7.424	0	0	0
25/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,003.0000	9,414.0000	4.565	0	0	0
25/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,243.0000	2,639.0000	17.655	0	0	0
25/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,060.0000	5,469.0000	8.083	0	0	0
25/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	54.0000	32.0000	(40.741)	0	0	0
25/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	188.0000	346.0000	84.043	0	0	0
25/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,000.0000	1,348.0000	34.800	0	0	0
25/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,059.0000	723.0000	(31.728)	0	0	0
25/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,438.0000	2,836.0000	16.325	0	0	0
25/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,085.0000	1,439.0000	32.627	0	0	0
25/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,055.0000	7,465.0000	5.811	0	0	0
25/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	173.0000	99.0000	(42.775)	0	0	0
25/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,042.0000	1,393.0000	33.685	0	0	0
25/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,125.0000	3,529.0000	12.928	0	0	0
25/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,708.0000	6,117.0000	7.165	0	0	0
25/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	24.0000	31.0000	29.167	0	0	0
25/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	119.0000	68.0000	(42.857)	0	0	0
25/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	481.0000	283.0000	(41.164)	0	0	0
25/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,016.0000	687.0000	(32.382)	0	0	0
25/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	876.0000	1,213.0000	38.470	0	0	0
25/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,105.0000	7,515.0000	5.771	0	0	0
25/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,556.0000	6,966.0000	6.254	0	0	0
25/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,022.0000	1,618.0000	(19.980)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R 2009/12/14	11.20	Put	Currency Future	50.0000	91.0000	82.000	0	0	0
25/09/2009	£ / R 2009/12/14	10.45	Call	Currency Future	1,973.0000	1,569.0000	(20.476)	0	0	0
25/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,765.0000	2,149.0000	21.756	0	0	0
25/09/2009	£ / R 2009/12/14	21.50	Put	Currency Future	9,103.0000	9,514.0000	4.515	0	0	0
25/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	242.0000	432.0000	78.512	0	0	0
25/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,625.0000	2,004.0000	23.323	0	0	0
25/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,563.0000	4,970.0000	8.920	0	0	0
25/09/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,503.0000	9,914.0000	4.325	0	0	0
25/09/2009	£ / R 2009/12/14	9.60	Call	Currency Future	2,806.0000	2,399.0000	(14.505)	0	0	0
25/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,486.0000	1,861.0000	25.236	0	0	0
25/09/2009	£ / R 2009/12/14	16.40	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/09/2009	£ / R 2009/12/14	13.20	Put	Currency Future	958.0000	1,302.0000	35.908	0	0	0
25/09/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,247.0000	877.0000	(29.671)	0	0	0
25/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,718.0000	2,101.0000	22.293	0	0	0
25/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,350.0000	1,718.0000	27.259	0	0	0
25/09/2009	£ / R 2009/12/14	21.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	72.0000	41.0000	(43.056)	0	0	0
25/09/2009	£ / R 2009/12/14	10.95	Put	Currency Future	39.0000	54.0000	38.462	0	0	0
25/09/2009	£ / R 2009/12/14	17.85	Put	Currency Future	5,459.0000	5,868.0000	7.492	0	0	0
25/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,505.0000	7,915.0000	5.463	0	0	0
25/09/2009	£ / R 2009/12/14	15.40	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
25/09/2009	£ / R 2009/12/14	16.40	Put	Currency Future	4,017.0000	4,423.0000	10.107	0	0	0
25/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	156.0000	89.0000	(42.949)	0	0	0
25/09/2009	£ / R 2009/12/14	21.55	Put	Currency Future	9,153.0000	9,564.0000	4.490	0	0	0
25/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	52.0000	31.0000	(40.385)	0	0	0
25/09/2009	£ / R 2009/12/14	11.95	Call	Currency Future	635.0000	382.0000	(39.843)	0	0	0
25/09/2009	£ / R 2009/12/14	17.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	£ / R 2009/12/14	11.40	Put	Currency Future	61.0000	137.0000	124.590	0	0	0
25/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	97.0000	55.0000	(43.299)	0	0	0
25/09/2009	£ / R 2009/12/14	21.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R 2009/12/14	14.45	Call	Currency Future	46.0000	28.0000	(39.130)	0	0	0
25/09/2009	£ / R 2009/12/14	12.30	Put	Currency Future	329.0000	565.0000	71.733	0	0	0
25/09/2009	£ / R 2009/12/14	11.00	Put	Currency Future	41.0000	57.0000	39.024	0	0	0
25/09/2009	£ / R 2009/12/14	10.90	Call	Currency Future	1,535.0000	1,138.0000	(25.863)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
25/09/2009	£ / R	2009/12/14	8.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
25/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,305.0000	1,671.0000	28.046	0	0	0
25/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	602.0000	358.0000	(40.532)	0	0	0
25/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,453.0000	9,864.0000	4.348	0	0	0
25/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	37.0000	51.0000	37.838	0	0	0
25/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,026.0000	3,430.0000	13.351	0	0	0
25/09/2009	£ / R	2009/12/14	18.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,718.0000	2,101.0000	22.293	0	0	0
25/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	140.0000	80.0000	(42.857)	0	0	0
25/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
25/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	306.0000	531.0000	73.529	0	0	0
25/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
25/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,438.0000	1,044.0000	(27.399)	0	0	0
25/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,510.0000	2,106.0000	(16.096)	0	0	0
25/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,350.0000	1,718.0000	27.259	0	0	0
25/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	88.0000	50.0000	(43.182)	0	0	0
25/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	283.0000	497.0000	75.618	0	0	0
25/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	65.0000	37.0000	(43.077)	0	0	0
25/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	336.0000	199.0000	(40.774)	0	0	0
25/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	426.0000	252.0000	(40.845)	0	0	0
25/09/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,372.0000	3,777.0000	12.011	0	0	0
25/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,412.0000	2,008.0000	(16.750)	0	0	0
25/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
25/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,172.0000	1,531.0000	30.631	0	0	0
25/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,671.0000	2,052.0000	22.801	0	0	0
25/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	92.0000	52.0000	(43.478)	0	0	0
25/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,958.0000	6,367.0000	6.865	0	0	0
25/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	608.0000	912.0000	50.000	0	0	0
25/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,905.0000	2,498.0000	(14.010)	0	0	0
25/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	453.0000	267.0000	(41.060)	0	0	0
25/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
25/09/2009	£ / R	2009/12/14	19.40	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
25/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	119.0000	68.0000	(42.857)	0	0	0
25/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
25/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	69.0000	39.0000	(43.478)	0	0	0
25/09/2009	£ / R	2009/12/14	12.80	Put	Currency Future	644.0000	954.0000	48.137	0	0	0
25/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,903.0000	9,314.0000	4.616	0	0	0
25/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,359.0000	5,768.0000	7.632	0	0	0
25/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,011.0000	5,419.0000	8.142	0	0	0
25/09/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,000.0000	3,590.0000	(10.250)	0	0	0
25/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,955.0000	2,547.0000	(13.807)	0	0	0
25/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	102.0000	58.0000	(43.137)	0	0	0
25/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,054.0000	2,646.0000	(13.360)	0	0	0
25/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	269.0000	157.0000	(41.636)	0	0	0
25/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	376.0000	224.0000	(40.426)	0	0	0
25/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	205.0000	371.0000	80.976	0	0	0
25/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,006.0000	7,415.0000	5.838	0	0	0
25/09/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,440.0000	1,813.0000	25.903	0	0	0
25/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	65.0000	37.0000	(43.077)	0	0	0
25/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	255.0000	149.0000	(41.569)	0	0	0
25/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	439.0000	713.0000	62.415	0	0	0
25/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	130.0000	255.0000	96.154	0	0	0
25/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,613.0000	5,020.0000	8.823	0	0	0
25/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,682.0000	3,083.0000	14.952	0	0	0
25/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,155.0000	7,565.0000	5.730	0	0	0
25/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,955.0000	2,344.0000	19.898	0	0	0
25/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	36.0000	49.0000	36.111	0	0	0
25/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
25/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	777.0000	492.0000	(36.680)	0	0	0
25/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,604.0000	9,014.0000	4.765	0	0	0
25/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	50.0000	30.0000	(40.000)	0	0	0
25/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	83.0000	47.0000	(43.373)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,583.0000	1,185.0000	(25.142)	0	0	0
25/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
25/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	33.0000	44.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,535.0000	2,934.0000	15.740	0	0	0
25/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,584.0000	2,984.0000	15.480	0	0	0
25/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,800.0000	3,390.0000	(10.789)	0	0	0
25/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,216.0000	1,578.0000	29.770	0	0	0
25/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,098.0000	2,491.0000	18.732	0	0	0
25/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,977.0000	3,380.0000	13.537	0	0	0
25/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,924.0000	1,521.0000	(20.946)	0	0	0
25/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,403.0000	9,814.0000	4.371	0	0	0
25/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,050.0000	2,442.0000	19.122	0	0	0
25/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
25/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	113.0000	64.0000	(43.363)	0	0	0
25/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	50.0000	30.0000	(40.000)	0	0	0
25/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	77.0000	166.0000	115.584	0	0	0
25/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	378.0000	637.0000	68.519	0	0	0
25/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,680.0000	1,280.0000	(23.810)	0	0	0
25/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
25/09/2009	£ / R	2009/12/14	14.95	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
25/09/2009	£ / R	2009/12/14	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,053.0000	9,464.0000	4.540	0	0	0
25/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	974.0000	652.0000	(33.060)	0	0	0
25/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	157.0000	298.0000	89.809	0	0	0
25/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,606.0000	7,016.0000	6.206	0	0	0
25/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,405.0000	7,815.0000	5.537	0	0	0
25/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	34.0000	22.0000	(35.294)	0	0	0
25/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,002.0000	2,393.0000	19.530	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,204.0000	8,614.0000	4.998	0	0	0
25/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,002.0000	2,393.0000	19.530	0	0	0
25/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,548.0000	4,138.0000	(9.015)	0	0	0
25/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,506.0000	6,916.0000	6.302	0	0	0
25/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
25/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,195.0000	2,589.0000	17.950	0	0	0
25/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,207.0000	6,616.0000	6.589	0	0	0
25/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	917.0000	1,258.0000	37.186	0	0	0
25/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,463.0000	4,871.0000	9.142	0	0	0
25/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,504.0000	8,914.0000	4.821	0	0	0
25/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
25/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,487.0000	2,885.0000	16.003	0	0	0
25/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
25/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	164.0000	94.0000	(42.683)	0	0	0
25/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
25/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	204.0000	118.0000	(42.157)	0	0	0
25/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,658.0000	2,252.0000	(15.275)	0	0	0
25/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,153.0000	2,745.0000	(12.940)	0	0	0
25/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,147.0000	2,540.0000	18.305	0	0	0
25/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	39.0000	24.0000	(38.462)	0	0	0
25/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	92.0000	52.0000	(43.478)	0	0	0
25/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	757.0000	1,081.0000	42.801	0	0	0
25/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	48.0000	29.0000	(39.583)	0	0	0
25/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	72.0000	41.0000	(43.056)	0	0	0
25/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,395.0000	1,766.0000	26.595	0	0	0
25/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,532.0000	1,908.0000	24.543	0	0	0
25/09/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,154.0000	8,564.0000	5.028	0	0	0
25/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	79.0000	45.0000	(43.038)	0	0	0
25/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,532.0000	1,908.0000	24.543	0	0	0
25/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,625.0000	2,004.0000	23.323	0	0	0
25/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,756.0000	7,166.0000	6.069	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,535.0000	2,934.0000	15.740	0	0	0
25/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,409.0000	5,818.0000	7.561	0	0	0
25/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,532.0000	1,908.0000	24.543	0	0	0
25/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	60.0000	34.0000	(43.333)	0	0	0
25/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,631.0000	1,233.0000	(24.402)	0	0	0
25/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
25/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,780.0000	3,182.0000	14.460	0	0	0
25/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,050.0000	2,442.0000	19.122	0	0	0
25/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	740.0000	463.0000	(37.432)	0	0	0
25/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
25/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	48.0000	29.0000	(39.583)	0	0	0
25/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,578.0000	1,956.0000	23.954	0	0	0
25/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	143.0000	276.0000	93.007	0	0	0
25/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	876.0000	1,213.0000	38.470	0	0	0
25/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,812.0000	2,198.0000	21.302	0	0	0
25/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	76.0000	43.0000	(43.421)	0	0	0
25/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,160.0000	5,568.0000	7.907	0	0	0
25/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	173.0000	99.0000	(42.775)	0	0	0
25/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,292.0000	2,688.0000	17.277	0	0	0
25/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	88.0000	50.0000	(43.182)	0	0	0
25/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	8.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,167.0000	1,764.0000	(18.597)	0	0	0
25/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,850.0000	3,440.0000	(10.649)	0	0	0
25/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,754.0000	9,164.0000	4.684	0	0	0
25/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,440.0000	1,813.0000	25.903	0	0	0
25/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,157.0000	6,566.0000	6.643	0	0	0
25/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	20.0000	27.0000	35.000	0	0	0
25/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,166.0000	4,572.0000	9.746	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,307.0000	6,716.0000	6.485	0	0	0
25/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	52.0000	101.0000	94.231	0	0	0
25/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	719.0000	1,038.0000	44.367	0	0	0
25/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,304.0000	8,714.0000	4.937	0	0	0
25/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	216.0000	125.0000	(42.130)	0	0	0
25/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,402.0000	2,992.0000	(12.052)	0	0	0
25/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	572.0000	871.0000	52.273	0	0	0
25/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	79.0000	45.0000	(43.038)	0	0	0
25/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,303.0000	9,714.0000	4.418	0	0	0
25/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,513.0000	4,921.0000	9.041	0	0	0
25/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,200.0000	837.0000	(30.250)	0	0	0
25/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,701.0000	3,291.0000	(11.078)	0	0	0
25/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	262.0000	464.0000	77.099	0	0	0
25/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,879.0000	3,281.0000	13.963	0	0	0
25/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	26.0000	17.0000	(34.615)	0	0	0
25/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,501.0000	3,092.0000	(11.682)	0	0	0
25/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,861.0000	5,269.0000	8.393	0	0	0
25/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,856.0000	7,266.0000	5.980	0	0	0
25/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,751.0000	3,341.0000	(10.930)	0	0	0
25/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,854.0000	9,264.0000	4.631	0	0	0
25/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	509.0000	301.0000	(40.864)	0	0	0
25/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,762.0000	5,170.0000	8.568	0	0	0
25/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,295.0000	918.0000	(29.112)	0	0	0
25/09/2009	£ / R	2009/12/14	16.65	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	156.0000	89.0000	(42.949)	0	0	0
25/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	958.0000	1,302.0000	35.908	0	0	0
25/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,265.0000	4,672.0000	9.543	0	0	0
25/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	79.0000	45.0000	(43.038)	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
25/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	126.0000	71.0000	(43.651)	0	0	0
25/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,254.0000	8,664.0000	4.967	0	0	0
25/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,128.0000	1,485.0000	31.649	0	0	0
25/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,315.0000	4,721.0000	9.409	0	0	0
25/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,257.0000	6,666.0000	6.537	0	0	0
25/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
25/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	47.0000	81.0000	72.340	0	0	0
25/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
25/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,265.0000	1,861.0000	(17.837)	0	0	0
25/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	18.0000	25.0000	38.889	0	0	0
25/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,253.0000	2,844.0000	(12.573)	0	0	0
25/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	132.0000	75.0000	(43.182)	0	0	0
25/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,085.0000	1,439.0000	32.627	0	0	0
25/09/2009	£ / R	2010/03/15			Currency Future	12.6096	12.1935	(3.300)	12.4000	12.3500	635
25/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,024.0000	1,341.0000	30.957	0	0	0
25/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,645.0000	2,238.0000	(15.388)	0	0	0
25/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,604.0000	1,231.0000	(23.254)	0	0	0
25/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
25/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,806.0000	7,219.0000	6.068	0	0	0
25/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,101.0000	1,424.0000	29.337	0	0	0
25/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	549.0000	803.0000	46.266	0	0	0
25/09/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,168.0000	3,755.0000	(9.909)	0	0	0
25/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	36.0000	45.0000	25.000	0	0	0
25/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	38.0000	48.0000	26.316	0	0	0
25/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,961.0000	6,373.0000	6.912	0	0	0
25/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
25/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	609.0000	446.0000	(26.765)	0	0	0
25/09/2009	£ / R	2010/03/15	8.45	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
25/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,694.0000	1,317.0000	(22.255)	0	0	0
25/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	94.0000	138.0000	46.809	0	0	0
25/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,797.0000	9,211.0000	4.706	0	0	0
25/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	771.0000	1,061.0000	37.613	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	85.0000	124.0000	45.882	0	0	0
25/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,548.0000	2,142.0000	(15.934)	0	0	0
25/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
25/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,544.0000	9,959.0000	4.348	0	0	0
25/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	839.0000	610.0000	(27.294)	0	0	0
25/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,952.0000	8,365.0000	5.194	0	0	0
25/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,553.0000	7,967.0000	5.481	0	0	0
25/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,697.0000	9,111.0000	4.760	0	0	0
25/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	69.0000	46.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	14.45	Call	Currency Future	193.0000	140.0000	(27.461)	0	0	0
25/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,565.0000	5,976.0000	7.385	0	0	0
25/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,495.0000	9,909.0000	4.360	0	0	0
25/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,020.0000	3,607.0000	(10.274)	0	0	0
25/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	481.0000	354.0000	(26.403)	0	0	11,630
25/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
25/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	361.0000	268.0000	(25.762)	0	0	0
25/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	497.0000	366.0000	(26.358)	0	0	0
25/09/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,033.0000	2,397.0000	17.905	0	0	0
25/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
25/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	899.0000	658.0000	(26.808)	0	0	0
25/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	330.0000	517.0000	56.667	0	0	0
25/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
25/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,354.0000	7,767.0000	5.616	0	0	0
25/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	289.0000	464.0000	60.554	0	0	0
25/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,503.0000	7,917.0000	5.518	0	0	0
25/09/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,897.0000	4,295.0000	10.213	0	0	0
25/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	451.0000	332.0000	(26.386)	0	0	0
25/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	16.45	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
25/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,404.0000	7,817.0000	5.578	0	0	0
25/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,560.0000	3,953.0000	11.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,508.0000	1,857.0000	23.143	0	0	0
25/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	877.0000	1,179.0000	34.436	0	0	0
25/09/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,852.0000	8,265.0000	5.260	0	0	0
25/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,516.0000	5,926.0000	7.433	0	0	0
25/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	267.0000	201.0000	(24.719)	0	0	0
25/09/2009	£ / R	2010/03/15	20.45	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,576.0000	3,165.0000	(11.493)	0	0	0
25/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,395.0000	9,809.0000	4.407	0	0	0
25/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,069.0000	3,657.0000	(10.125)	0	0	0
25/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	384.0000	284.0000	(26.042)	0	0	0
25/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	514.0000	378.0000	(26.459)	0	0	0
25/09/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,862.0000	6,274.0000	7.028	0	0	0
25/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,946.0000	9,361.0000	4.639	0	0	0
25/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
25/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,707.0000	7,120.0000	6.158	0	0	0
25/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,002.0000	8,414.0000	5.149	0	0	0
25/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	436.0000	322.0000	(26.147)	0	0	0
25/09/2009	£ / R	2010/03/15	18.45	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
25/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,345.0000	9,760.0000	4.441	0	0	0
25/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,417.0000	5,827.0000	7.569	0	0	0
25/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,078.0000	2,442.0000	17.517	0	0	0
25/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,902.0000	8,315.0000	5.227	0	0	0
25/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
25/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
25/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,990.0000	3,375.0000	12.876	0	0	0
25/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,011.0000	6,423.0000	6.854	0	0	0
25/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	841.0000	1,139.0000	35.434	0	0	0
25/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	100.0000	69.0000	(31.000)	0	0	0
25/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	587.0000	432.0000	(26.405)	0	0	0
25/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	74.0000	49.0000	(33.784)	0	0	0
25/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	188.0000	135.0000	(28.191)	0	0	0
25/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,825.0000	5,232.0000	8.435	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
25/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	704.0000	985.0000	39.915	0	0	0
25/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,996.0000	9,410.0000	4.602	0	0	0
25/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,464.0000	3,856.0000	11.316	0	0	0
25/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,897.0000	3,280.0000	13.221	0	0	0
25/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
25/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
25/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	420.0000	635.0000	51.190	0	0	0
25/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	577.0000	838.0000	45.234	0	0	0
25/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,183.0000	2,773.0000	(12.881)	0	0	0
25/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	107.0000	73.0000	(31.776)	0	0	0
25/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	737.0000	1,023.0000	38.806	0	0	0
25/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	869.0000	634.0000	(27.043)	0	0	0
25/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,608.0000	4,001.0000	10.892	0	0	0
25/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	729.0000	529.0000	(27.435)	0	0	0
25/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
25/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	283.0000	212.0000	(25.088)	0	0	0
25/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
25/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	116.0000	181.0000	56.034	0	0	0
25/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,209.0000	1,812.0000	(17.972)	0	0	0
25/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,424.0000	1,769.0000	24.228	0	0	0
25/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,005.0000	7,418.0000	5.896	0	0	0
25/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,597.0000	2,190.0000	(15.672)	0	0	0
25/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	351.0000	544.0000	54.986	0	0	0
25/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,426.0000	1,075.0000	(24.614)	0	0	0
25/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	50.0000	69.0000	38.000	0	0	0
25/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,955.0000	7,369.0000	5.953	0	0	0
25/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	208.0000	156.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,296.0000	972.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,304.0000	7,717.0000	5.654	0	0	0
25/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	309.0000	490.0000	58.576	0	0	0
25/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	114.0000	78.0000	(31.579)	0	0	0
25/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,550.0000	1,902.0000	22.710	0	0	0
25/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,146.0000	9,560.0000	4.527	0	0	0
25/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	133.0000	93.0000	(30.075)	0	0	0
25/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,512.0000	3,904.0000	11.162	0	0	0
25/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,899.0000	2,262.0000	19.115	0	0	0
25/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	78.0000	53.0000	(32.051)	0	0	0
25/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	71.0000	48.0000	(32.394)	0	0	0
25/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	62.0000	41.0000	(33.871)	0	0	0
25/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,437.0000	2,809.0000	15.265	0	0	0
25/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,245.0000	9,660.0000	4.489	0	0	0
25/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,466.0000	5,876.0000	7.501	0	0	0
25/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,804.0000	3,185.0000	13.588	0	0	0
25/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
25/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	949.0000	1,259.0000	32.666	0	0	0
25/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	147.0000	103.0000	(29.932)	0	0	0
25/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
25/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	44.0000	58.0000	31.818	0	0	0
25/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,161.0000	1,766.0000	(18.279)	0	0	0
25/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	275.0000	206.0000	(25.091)	0	0	0
25/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	409.0000	303.0000	(25.917)	0	0	0
25/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,369.0000	3,759.0000	11.576	0	0	0
25/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
25/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,354.0000	1,952.0000	(17.077)	0	0	0
25/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	51.0000	72.0000	41.176	0	0	0
25/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,847.0000	9,261.0000	4.680	0	0	0
25/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	44.0000	31.0000	(29.545)	0	0	0
25/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
25/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,253.0000	940.0000	(24.980)	0	0	0
25/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	260.0000	195.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,254.0000	7,668.0000	5.707	0	0	0
25/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	67.0000	45.0000	(32.836)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	143.0000	246.0000	72.028	0	0	0
25/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
25/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	339.0000	252.0000	(25.664)	0	0	0
25/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	319.0000	238.0000	(25.392)	0	0	0
25/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	987.0000	1,300.0000	31.712	0	0	0
25/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,134.0000	2,724.0000	(13.082)	0	0	0
25/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,295.0000	9,710.0000	4.465	0	0	0
25/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,945.0000	4,344.0000	10.114	0	0	0
25/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,856.0000	7,269.0000	6.024	0	0	0
25/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,259.0000	1,594.0000	26.608	0	0	0
25/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	465.0000	343.0000	(26.237)	0	0	0
25/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,318.0000	5,728.0000	7.710	0	0	0
25/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,118.0000	3,706.0000	(10.005)	0	0	0
25/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	372.0000	276.0000	(25.806)	0	0	0
25/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	806.0000	1,100.0000	36.476	0	0	0
25/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	252.0000	414.0000	64.286	0	0	0
25/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	239.0000	180.0000	(24.686)	0	0	0
25/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,874.0000	5,281.0000	8.350	0	0	0
25/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	962.0000	708.0000	(26.403)	0	0	0
25/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,924.0000	5,331.0000	8.266	0	0	0
25/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	309.0000	231.0000	(25.243)	0	0	0
25/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
25/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,204.0000	7,618.0000	5.747	0	0	0
25/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	76.0000	111.0000	46.053	0	0	0
25/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,330.0000	2,920.0000	(12.312)	0	0	0
25/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,195.0000	9,610.0000	4.513	0	0	0
25/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	245.0000	185.0000	(24.490)	0	0	0
25/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,786.0000	1,405.0000	(21.333)	0	0	0
25/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	55.0000	38.0000	(30.909)	0	0	0
25/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
25/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,593.0000	1,947.0000	22.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	136.0000	229.0000	68.382	0	0	0
25/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	99.0000	145.0000	46.465	0	0	0
25/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,912.0000	6,323.0000	6.952	0	0	0
25/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	252.0000	190.0000	(24.603)	0	0	0
25/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,465.0000	1,813.0000	23.754	0	0	0
25/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	396.0000	293.0000	(26.010)	0	0	0
25/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	811.0000	588.0000	(27.497)	0	0	0
25/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	36.0000	26.0000	(27.778)	0	0	0
25/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,300.0000	1,638.0000	26.000	0	0	0
25/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	655.0000	477.0000	(27.176)	0	0	0
25/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
25/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,727.0000	5,133.0000	8.589	0	0	0
25/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,679.0000	2,037.0000	21.322	0	0	0
25/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	103.0000	71.0000	(31.068)	0	0	0
25/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,453.0000	7,867.0000	5.555	0	0	0
25/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,499.0000	2,094.0000	(16.206)	0	0	0
25/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,752.0000	4,148.0000	10.554	0	0	0
25/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,944.0000	3,327.0000	13.010	0	0	0
25/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	913.0000	1,219.0000	33.516	0	0	0
25/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	631.0000	461.0000	(26.941)	0	0	0
25/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	292.0000	218.0000	(25.342)	0	0	0
25/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,445.0000	9,859.0000	4.383	0	0	0
25/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,559.0000	1,189.0000	(23.733)	0	0	0
25/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	495.0000	734.0000	48.283	0	0	0
25/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	422.0000	312.0000	(26.066)	0	0	0
25/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	23.0000	29.0000	26.087	0	0	0
25/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	522.0000	768.0000	47.126	0	0	0
25/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,232.0000	2,822.0000	(12.686)	0	0	0
25/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	42.0000	27.273	0	0	0
25/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,062.0000	1,382.0000	30.132	0	0	0
25/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,743.0000	2,335.0000	(14.874)	0	0	0
25/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,179.0000	1,509.0000	27.990	0	0	0
25/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,257.0000	1,858.0000	(17.678)	0	0	0
25/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,724.0000	3,312.0000	(11.063)	0	0	0
25/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,636.0000	1,992.0000	21.760	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	48.0000	65.0000	35.417	0	0	0
25/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,773.0000	3,361.0000	(10.920)	0	0	0
25/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
25/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	329.0000	245.0000	(25.532)	0	0	0
25/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,339.0000	1,006.0000	(24.869)	0	0	0
25/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
25/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
25/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,382.0000	1,725.0000	24.819	0	0	0
25/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	469.0000	700.0000	49.254	0	0	0
25/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	14.0000	19.0000	35.714	0	0	0
25/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	80.0000	118.0000	47.500	0	0	0
25/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,335.0000	4,738.0000	9.296	0	0	0
25/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,170.0000	5,579.0000	7.911	0	0	0
25/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,514.0000	1,147.0000	(24.240)	0	0	0
25/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,071.0000	5,480.0000	8.065	0	0	0
25/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	105.0000	153.0000	45.714	0	0	0
25/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,219.0000	1,551.0000	27.235	0	0	0
25/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
25/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	783.0000	566.0000	(27.714)	0	0	0
25/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
25/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,091.0000	4,492.0000	9.802	0	0	0
25/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	373.0000	573.0000	53.619	0	0	0
25/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,649.0000	1,274.0000	(22.741)	0	0	0
25/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
25/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
25/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	121.0000	84.0000	(30.579)	0	0	0
25/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,723.0000	2,082.0000	20.836	0	0	0
25/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,210.0000	6,622.0000	6.634	0	0	0
25/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,132.0000	3,519.0000	12.356	0	0	0
25/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	41.0000	52.0000	26.829	0	0	0
25/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,477.0000	3,067.0000	(11.792)	0	0	0
25/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	91.0000	62.0000	(31.868)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
25/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,382.0000	1,725.0000	24.819	0	0	0
25/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	89.0000	131.0000	47.191	0	0	0
25/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,200.0000	8,613.0000	5.037	0	0	0
25/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,213.0000	2,579.0000	16.539	0	0	0
25/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,711.0000	3,090.0000	13.980	0	0	0
25/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	292.0000	218.0000	(25.342)	0	0	0
25/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	232.0000	176.0000	(24.138)	0	0	0
25/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,988.0000	2,578.0000	(13.722)	0	0	0
25/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	608.0000	874.0000	43.750	0	0	0
25/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,451.0000	2,046.0000	(16.524)	0	0	0
25/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,822.0000	3,410.0000	(10.780)	0	0	0
25/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
25/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,428.0000	3,018.0000	(11.960)	0	0	0
25/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,018.0000	1,629.0000	(19.277)	0	0	0
25/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	679.0000	494.0000	(27.246)	0	0	0
25/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,259.0000	6,672.0000	6.598	0	0	0
25/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	58.0000	85.0000	46.552	0	0	0
25/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	129.0000	212.0000	64.341	0	0	0
25/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
25/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,132.0000	847.0000	(25.177)	0	0	0
25/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,250.0000	8,663.0000	5.006	0	0	0
25/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	18.0000	24.0000	33.333	0	0	0
25/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	173.0000	303.0000	75.145	0	0	0
25/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,055.0000	7,468.0000	5.854	0	0	0
25/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	173.0000	122.0000	(29.480)	0	0	0
25/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,046.0000	9,460.0000	4.577	0	0	0
25/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,766.0000	2,128.0000	20.498	0	0	0
25/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,792.0000	2,383.0000	(14.649)	0	0	0
25/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	567.0000	417.0000	(26.455)	0	0	0
25/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
25/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,309.0000	6,721.0000	6.530	0	0	0
25/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	226.0000	171.0000	(24.336)	0	0	0
25/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	32.0000	40.0000	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
25/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
25/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,300.0000	8,713.0000	4.976	0	0	0
25/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,832.0000	1,449.0000	(20.906)	0	0	0
25/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,188.0000	4,590.0000	9.599	0	0	0
25/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	72.0000	106.0000	47.222	0	0	0
25/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	86.0000	58.0000	(32.558)	0	0	0
25/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	300.0000	225.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,226.0000	3,615.0000	12.058	0	0	0
25/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
25/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
25/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,994.0000	4,393.0000	9.990	0	0	0
25/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,470.0000	1,110.0000	(24.490)	0	0	0
25/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,037.0000	3,423.0000	12.710	0	0	0
25/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	110.0000	167.0000	51.818	0	0	0
25/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,155.0000	7,568.0000	5.772	0	0	0
25/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,906.0000	7,319.0000	5.980	0	0	0
25/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	43.0000	55.0000	27.907	0	0	0
25/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,890.0000	2,481.0000	(14.152)	0	0	0
25/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
25/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,897.0000	9,311.0000	4.653	0	0	0
25/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
25/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,402.0000	1,999.0000	(16.778)	0	0	0
25/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,973.0000	5,380.0000	8.184	0	0	0
25/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	756.0000	547.0000	(27.646)	0	0	0
25/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
25/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,629.0000	5,034.0000	8.749	0	0	0
25/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	97.0000	66.0000	(31.959)	0	0	0
25/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	117.0000	81.0000	(30.769)	0	0	0
25/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	183.0000	131.0000	(28.415)	0	0	0
25/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,657.0000	7,070.0000	6.204	0	0	0
25/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,085.0000	2,676.0000	(13.258)	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
25/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
25/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,648.0000	9,061.0000	4.776	0	0	0
25/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,124.0000	2,487.0000	17.090	0	0	0
25/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
25/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,574.0000	2,949.0000	14.569	0	0	0
25/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,113.0000	1,720.0000	(18.599)	0	0	0
25/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,758.0000	3,138.0000	13.778	0	0	0
25/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,674.0000	3,263.0000	(11.187)	0	0	0
25/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,210.0000	908.0000	(24.959)	0	0	0
25/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,379.0000	2,969.0000	(12.134)	0	0	0
25/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,665.0000	3,043.0000	14.184	0	0	0
25/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	151.0000	264.0000	74.834	0	0	0
25/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
25/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	53.0000	76.0000	43.396	0	0	0
25/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	396.0000	604.0000	52.525	0	0	0
25/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	65.0000	95.0000	46.154	0	0	0
25/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
25/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	125.0000	87.0000	(30.400)	0	0	0
25/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,925.0000	1,538.0000	(20.104)	0	0	0
25/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,359.0000	6,771.0000	6.479	0	0	0
25/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
25/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	202.0000	345.0000	70.792	0	0	0
25/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,678.0000	5,084.0000	8.679	0	0	0
25/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
25/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,449.0000	8,862.0000	4.888	0	0	0
25/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,062.0000	789.0000	(25.706)	0	0	0
25/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,258.0000	2,624.0000	16.209	0	0	0
25/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,349.0000	8,763.0000	4.959	0	0	0
25/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,458.0000	6,871.0000	6.395	0	0	0
25/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,302.0000	2,670.0000	15.986	0	0	0
25/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,341.0000	1,681.0000	25.354	0	0	0
25/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
25/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,850.0000	3,232.0000	13.404	0	0	0
25/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	162.0000	114.0000	(29.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,482.0000	4,886.0000	9.014	0	0	0
25/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	36.0000	26.0000	(27.778)	0	0	0
25/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	671.0000	947.0000	41.133	0	0	0
25/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
25/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	110.0000	76.0000	(30.909)	0	0	0
25/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	531.0000	391.0000	(26.365)	0	0	0
25/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,776.0000	5,182.0000	8.501	0	0	0
25/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	167.0000	118.0000	(29.341)	0	0	11,630
25/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,557.0000	6,970.0000	6.299	0	0	0
25/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,756.0000	7,169.0000	6.113	0	0	0
25/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,140.0000	1,466.0000	28.596	0	0	0
25/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,580.0000	4,985.0000	8.843	0	0	0
25/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,740.0000	1,361.0000	(21.782)	0	0	0
25/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,548.0000	8,962.0000	4.843	0	0	0
25/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
25/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	235.0000	390.0000	65.957	0	0	0
25/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
25/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	444.0000	667.0000	50.225	0	0	0
25/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	152.0000	106.0000	(30.263)	0	0	0
25/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	704.0000	511.0000	(27.415)	0	0	0
25/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,269.0000	5,678.0000	7.762	0	0	0
25/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,498.0000	8,912.0000	4.872	0	0	0
25/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	122.0000	196.0000	60.656	0	0	0
25/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	350.0000	260.0000	(25.714)	0	0	0
25/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
25/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
25/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,531.0000	4,935.0000	8.916	0	0	0
25/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,508.0000	6,920.0000	6.331	0	0	0
25/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,619.0000	2,996.0000	14.395	0	0	0
25/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,598.0000	9,012.0000	4.815	0	0	0
25/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,281.0000	2,871.0000	(12.496)	0	0	0
25/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
25/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	22.0000	28.0000	27.273	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,306.0000	1,905.0000	(17.389)	0	0	0
25/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,527.0000	3,116.0000	(11.653)	0	0	0
25/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,747.0000	9,161.0000	4.733	0	0	0
25/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
25/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,382.0000	1,040.0000	(24.747)	0	0	0
25/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	129.0000	90.0000	(30.233)	0	0	0
25/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	46.0000	61.0000	32.609	0	0	0
25/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,286.0000	4,689.0000	9.403	0	0	0
25/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,607.0000	7,020.0000	6.251	0	0	0
25/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
25/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,392.0000	2,763.0000	15.510	0	0	0
25/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	81.0000	55.0000	(32.099)	0	0	0
25/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,321.0000	3,711.0000	11.743	0	0	0
25/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,694.0000	2,287.0000	(15.108)	0	0	0
25/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	994.0000	734.0000	(26.157)	0	0	0
25/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,367.0000	5,777.0000	7.639	0	0	0
25/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	76.0000	51.0000	(32.895)	0	0	0
25/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,416.0000	3,808.0000	11.475	0	0	0
25/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
25/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,483.0000	2,856.0000	15.022	0	0	0
25/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	142.0000	99.0000	(30.282)	0	0	0
25/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	270.0000	439.0000	62.593	0	0	0
25/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
25/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,384.0000	4,787.0000	9.193	0	0	0
25/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	930.0000	682.0000	(26.667)	0	0	0
25/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
25/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	49.0000	34.0000	(30.612)	0	0	0
25/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,179.0000	3,567.0000	12.205	0	0	0
25/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	639.0000	910.0000	42.410	0	0	0
25/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,971.0000	1,583.0000	(19.685)	0	0	0
25/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	62.0000	90.0000	45.161	0	0	0
25/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,097.0000	817.0000	(25.524)	0	0	0
25/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	187.0000	324.0000	73.262	0	0	0
25/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	549.0000	404.0000	(26.412)	0	0	0
25/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	88.0000	60.0000	(31.818)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,347.0000	2,717.0000	15.765	0	0	0
25/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,219.0000	5,628.0000	7.837	0	0	0
25/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
25/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,878.0000	1,494.0000	(20.447)	0	0	0
25/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	69.0000	100.0000	44.928	0	0	0
25/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,028.0000	761.0000	(25.973)	0	0	0
25/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	218.0000	367.0000	68.349	0	0	0
25/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	157.0000	110.0000	(29.936)	0	0	0
25/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	39.0000	25.806	0	0	0
25/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,841.0000	2,432.0000	(14.396)	0	0	0
25/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,274.0000	3,663.0000	11.881	0	0	0
25/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
25/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
25/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,121.0000	5,529.0000	7.967	0	0	0
25/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	83.0000	56.0000	(32.530)	0	0	0
25/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,237.0000	4,639.0000	9.488	0	0	0
25/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	29.0000	36.0000	24.138	0	0	0
25/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,939.0000	2,529.0000	(13.950)	0	0	0
25/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,140.0000	4,541.0000	9.686	0	0	0
25/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	159.0000	283.0000	77.987	0	0	0
25/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	179.0000	126.0000	(29.609)	0	0	0
25/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,169.0000	2,533.0000	16.782	0	0	0
25/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	94.0000	64.0000	(31.915)	0	0	0
25/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,084.0000	3,471.0000	12.549	0	0	0
25/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,168.0000	877.0000	(24.914)	0	0	0
25/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,042.0000	4,442.0000	9.896	0	0	0
25/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	52.0000	36.0000	(30.769)	0	0	0
25/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	55.0000	81.0000	47.273	0	0	0
25/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
25/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,065.0000	1,674.0000	(18.935)	0	0	0
25/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,037.0000	2,627.0000	(13.500)	0	0	0
25/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,022.0000	5,430.0000	8.124	0	0	0
25/09/2009	£ / R	2010/06/14			Currency Future	12.8187	12.3972	(3.288)	12.4400	12.4400	502
25/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	52.0000	37.0000	(28.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
25/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,547.0000	5,948.0000	7.229	0	0	0
25/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	779.0000	611.0000	(21.566)	0	0	0
25/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,676.0000	2,263.0000	(15.433)	0	0	0
25/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
25/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,835.0000	1,483.0000	(19.183)	0	0	0
25/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,033.0000	6,440.0000	6.746	0	0	0
25/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	66.0000	45.0000	(31.818)	0	0	0
25/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,751.0000	1,407.0000	(19.646)	0	0	0
25/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	72.0000	50.0000	(30.556)	0	0	0
25/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,741.0000	6,144.0000	7.020	0	0	0
25/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
25/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,634.0000	5,028.0000	8.502	0	0	0
25/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	524.0000	414.0000	(20.992)	0	0	0
25/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,114.0000	7,528.0000	5.820	0	0	0
25/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	133.0000	209.0000	57.143	0	0	0
25/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,353.0000	5,753.0000	7.472	0	0	0
25/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,636.0000	3,003.0000	13.923	0	0	0
25/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	135.0000	100.0000	(25.926)	0	0	0
25/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	106.0000	77.0000	(27.358)	0	0	0
25/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,045.0000	817.0000	(21.818)	0	0	0
25/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,311.0000	7,726.0000	5.676	0	0	0
25/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,871.0000	2,457.0000	(14.420)	0	0	0
25/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,004.0000	8,420.0000	5.197	0	0	0
25/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	739.0000	581.0000	(21.380)	0	0	0
25/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,255.0000	1,567.0000	24.861	0	0	0
25/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	710.0000	964.0000	35.775	0	0	0
25/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
25/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
25/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,920.0000	1,562.0000	(18.646)	0	0	0
25/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,116.0000	4,503.0000	9.402	0	0	0
25/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,587.0000	4,980.0000	8.568	0	0	0
25/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	426.0000	620.0000	45.540	0	0	0
25/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
25/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,945.0000	9,363.0000	4.673	0	0	0
25/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,441.0000	9,860.0000	4.438	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	255.0000	200.0000	(21.569)	0	0	0
25/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	305.0000	239.0000	(21.639)	0	0	0
25/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	239.0000	188.0000	(21.339)	0	0	0
25/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,015.0000	7,428.0000	5.887	0	0	0
25/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	241.0000	377.0000	56.432	0	0	0
25/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,286.0000	2,642.0000	15.573	0	0	0
25/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	496.0000	705.0000	42.137	0	0	0
25/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,238.0000	3,825.0000	(9.745)	0	0	0
25/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,359.0000	2,944.0000	(12.355)	0	0	0
25/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,001.0000	1,292.0000	29.071	0	0	0
25/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,603.0000	3,188.0000	(11.518)	0	0	0
25/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,360.0000	1,074.0000	(21.029)	0	0	0
25/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,770.0000	3,141.0000	13.394	0	0	0
25/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	549.0000	434.0000	(20.947)	0	0	0
25/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	215.0000	336.0000	56.279	0	0	0
25/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,392.0000	9,810.0000	4.451	0	0	0
25/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
25/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	77.0000	128.0000	66.234	0	0	0
25/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,954.0000	8,370.0000	5.230	0	0	0
25/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	965.0000	752.0000	(22.073)	0	0	0
25/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,434.0000	1,133.0000	(20.990)	0	0	0
25/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,474.0000	6,884.0000	6.333	0	0	0
25/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,287.0000	1,017.0000	(20.979)	0	0	0
25/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,192.0000	1,809.0000	(17.473)	0	0	0
25/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
25/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,181.0000	1,487.0000	25.910	0	0	0
25/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	55.0000	63.0000	14.545	0	0	0
25/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,385.0000	1,982.0000	(16.897)	0	0	0
25/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
25/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	198.0000	156.0000	(21.212)	0	0	0
25/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
25/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	73.0000	112.0000	53.425	0	0	0
25/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,985.0000	6,390.0000	6.767	0	0	0
25/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	416.0000	332.0000	(20.192)	0	0	0
25/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,774.0000	2,360.0000	(14.924)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
25/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,179.0000	3,559.0000	11.953	0	0	0
25/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,769.0000	7,181.0000	6.087	0	0	0
25/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	102.0000	165.0000	61.765	0	0	0
25/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,093.0000	3,677.0000	(10.164)	0	0	0
25/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	19.0000	27.0000	42.105	0	0	0
25/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	866.0000	1,142.0000	31.871	0	0	0
25/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,924.0000	4,508.0000	(8.448)	0	0	0
25/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	620.0000	489.0000	(21.129)	0	0	0
25/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
25/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,095.0000	1,725.0000	(17.661)	0	0	0
25/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
25/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,161.0000	912.0000	(21.447)	0	0	0
25/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
25/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,397.0000	1,103.0000	(21.045)	0	0	0
25/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,410.0000	7,825.0000	5.601	0	0	0
25/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,572.0000	6,983.0000	6.254	0	0	0
25/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,067.0000	2,651.0000	(13.564)	0	0	0
25/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	52.0000	60.0000	15.385	0	0	0
25/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,045.0000	3,628.0000	(10.309)	0	0	0
25/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	71.0000	104.0000	46.479	0	0	0
25/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,361.0000	7,776.0000	5.638	0	0	0
25/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
25/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,292.0000	9,711.0000	4.509	0	0	0
25/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,065.0000	7,478.0000	5.846	0	0	0
25/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	342.0000	515.0000	50.585	0	0	0
25/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,240.0000	1,852.0000	(17.321)	0	0	0
25/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	159.0000	126.0000	(20.755)	0	0	0
25/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,678.0000	4,263.0000	(8.871)	0	0	0
25/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
25/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
25/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,548.0000	8,965.0000	4.878	0	0	0
25/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	60.0000	41.0000	(31.667)	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
25/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	770.0000	1,034.0000	34.286	0	0	0
25/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,648.0000	1,985.0000	20.449	0	0	0
25/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,212.0000	2,798.0000	(12.889)	0	0	0
25/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	88.0000	145.0000	64.773	0	0	0
25/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,449.0000	8,866.0000	4.935	0	0	0
25/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,746.0000	9,164.0000	4.779	0	0	0
25/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
25/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	103.0000	75.0000	(27.184)	0	0	0
25/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,445.0000	4,836.0000	8.796	0	0	0
25/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	605.0000	477.0000	(21.157)	0	0	0
25/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,007.0000	1,643.0000	(18.137)	0	0	0
25/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	83.0000	59.0000	(28.916)	0	0	0
25/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	228.0000	356.0000	56.140	0	0	0
25/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	244.0000	192.0000	(21.311)	0	0	0
25/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	114.0000	83.0000	(27.193)	0	0	0
25/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,036.0000	1,330.0000	28.378	0	0	0
25/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,456.0000	3,042.0000	(11.979)	0	0	0
25/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	68.0000	91.0000	33.824	0	0	0
25/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	268.0000	420.0000	56.716	0	0	0
25/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	472.0000	676.0000	43.220	0	0	0
25/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,607.0000	1,942.0000	20.846	0	0	0
25/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
25/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,472.0000	1,163.0000	(20.992)	0	0	0
25/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
25/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	598.0000	830.0000	38.796	0	0	0
25/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,966.0000	7,379.0000	5.929	0	0	0
25/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,725.0000	3,095.0000	13.578	0	0	0
25/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
25/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
25/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,336.0000	1,938.0000	(17.038)	0	0	0
25/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,963.0000	1,602.0000	(18.390)	0	0	0
25/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
25/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,867.0000	7,280.0000	6.014	0	0	0
25/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,643.0000	4,032.0000	10.678	0	0	0
25/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,887.0000	6,292.0000	6.880	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	685.0000	539.0000	(21.314)	0	0	0
25/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	940.0000	732.0000	(22.128)	0	0	0
25/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	41.0000	48.0000	17.073	0	0	0
25/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,064.0000	5,462.0000	7.859	0	0	0
25/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	702.0000	552.0000	(21.368)	0	0	0
25/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	162.0000	129.0000	(20.370)	0	0	0
25/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	399.0000	318.0000	(20.301)	0	0	0
25/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
25/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,310.0000	2,895.0000	(12.538)	0	0	0
25/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,193.0000	9,611.0000	4.547	0	0	0
25/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,242.0000	9,661.0000	4.534	0	0	0
25/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
25/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,021.0000	4,409.0000	9.649	0	0	0
25/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,218.0000	1,527.0000	25.369	0	0	0
25/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,690.0000	4,079.0000	10.542	0	0	0
25/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,042.0000	3,419.0000	12.393	0	0	0
25/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	899.0000	1,179.0000	31.146	0	0	0
25/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	521.0000	735.0000	41.075	0	0	0
25/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	172.0000	136.0000	(20.930)	0	0	0
25/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,262.0000	7,676.0000	5.701	0	0	0
25/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,225.0000	3,606.0000	11.814	0	0	0
25/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	323.0000	490.0000	51.703	0	0	0
25/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	536.0000	424.0000	(20.896)	0	0	0
25/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	653.0000	896.0000	37.213	0	0	0
25/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,644.0000	6,046.0000	7.123	0	0	0
25/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
25/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
25/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	95.0000	155.0000	63.158	0	0	0
25/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,936.0000	6,341.0000	6.823	0	0	0
25/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	991.0000	773.0000	(21.998)	0	0	0
25/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
25/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	668.0000	526.0000	(21.257)	0	0	0
25/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	234.0000	184.0000	(21.368)	0	0	0
25/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	203.0000	316.0000	55.665	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
25/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,491.0000	9,910.0000	4.415	0	0	0
25/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,112.0000	5,510.0000	7.786	0	0	0
25/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,191.0000	938.0000	(21.243)	0	0	0
25/09/2009	£ / R	2010/06/14	20.70	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,527.0000	1,857.0000	21.611	0	0	0
25/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,595.0000	5,997.0000	7.185	0	0	0
25/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	210.0000	166.0000	(20.952)	0	0	0
25/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	563.0000	444.0000	(21.137)	0	0	12,446
25/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	116.0000	186.0000	60.345	0	0	0
25/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,994.0000	9,412.0000	4.648	0	0	0
25/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	81.0000	57.0000	(29.630)	0	0	0
25/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,920.0000	2,505.0000	(14.212)	0	0	0
25/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	140.0000	106.0000	(24.286)	0	0	0
25/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,369.0000	1,690.0000	23.448	0	0	0
25/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	64.0000	44.0000	(31.250)	0	0	0
25/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,793.0000	1,445.0000	(19.409)	0	0	0
25/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	867.0000	677.0000	(21.915)	0	0	0
25/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,503.0000	3,889.0000	11.019	0	0	0
25/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	194.0000	153.0000	(21.134)	0	0	0
25/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	317.0000	250.0000	(21.136)	0	0	0
25/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	426.0000	339.0000	(20.423)	0	0	0
25/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	822.0000	643.0000	(21.776)	0	0	0
25/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,777.0000	5,172.0000	8.269	0	0	0
25/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,198.0000	2,553.0000	16.151	0	0	0
25/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,730.0000	2,071.0000	19.711	0	0	0
25/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	124.0000	197.0000	58.871	0	0	0
25/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	63.0000	43.0000	(31.746)	0	0	0
25/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,141.0000	3,726.0000	(10.022)	0	0	0
25/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	9.0000	16.0000	77.778	0	0	0
25/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	128.0000	95.0000	(25.781)	0	0	0
25/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
25/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,447.0000	1,773.0000	22.529	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,210.0000	4,598.0000	9.216	0	0	0
25/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,342.0000	9,760.0000	4.474	0	0	0
25/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,905.0000	8,321.0000	5.262	0	0	0
25/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	96.0000	69.0000	(28.125)	0	0	12,446
25/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	202.0000	159.0000	(21.287)	0	0	0
25/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
25/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,369.0000	1,690.0000	23.448	0	0	0
25/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	55.0000	38.0000	(30.909)	0	0	0
25/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,457.0000	3,842.0000	11.137	0	0	0
25/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	652.0000	513.0000	(21.319)	0	0	0
25/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,815.0000	3,187.0000	13.215	0	0	0
25/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,242.0000	2,597.0000	15.834	0	0	0
25/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	179.0000	142.0000	(20.670)	0	0	0
25/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	488.0000	387.0000	(20.697)	0	0	0
25/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	91.0000	65.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,016.0000	5,413.0000	7.915	0	0	0
25/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,504.0000	2,867.0000	14.497	0	0	0
25/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,873.0000	5,268.0000	8.106	0	0	0
25/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,144.0000	1,447.0000	26.486	0	0	0
25/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	681.0000	930.0000	36.564	0	0	0
25/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	85.0000	60.0000	(29.412)	0	0	0
25/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	272.0000	214.0000	(21.324)	0	0	0
25/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,813.0000	2,158.0000	19.029	0	0	0
25/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
25/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	95.0000	155.0000	63.158	0	0	0
25/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	758.0000	596.0000	(21.372)	0	0	0
25/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,402.0000	5,802.0000	7.405	0	0	0
25/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,068.0000	4,456.0000	9.538	0	0	0
25/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,410.0000	3,794.0000	11.261	0	0	0
25/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	802.0000	1,069.0000	33.292	0	0	0
25/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	477.0000	378.0000	(20.755)	0	0	0
25/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,327.0000	6,736.0000	6.464	0	0	0
25/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,963.0000	1,602.0000	(18.390)	0	0	0
25/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	70.0000	49.0000	(30.000)	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
25/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	137.0000	103.0000	(24.818)	0	0	0
25/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,509.0000	7,924.0000	5.527	0	0	0
25/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	119.0000	88.0000	(26.050)	0	0	0
25/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	304.0000	466.0000	53.289	0	0	0
25/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	466.0000	370.0000	(20.601)	0	0	0
25/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,408.0000	1,731.0000	22.940	0	0	0
25/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	175.0000	139.0000	(20.571)	0	0	0
25/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	358.0000	287.0000	(19.832)	0	0	8,032
25/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	323.0000	490.0000	51.703	0	0	0
25/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	800.0000	627.0000	(21.625)	0	0	0
25/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,133.0000	3,512.0000	12.097	0	0	0
25/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,350.0000	4,741.0000	8.989	0	0	0
25/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	407.0000	325.0000	(20.147)	0	0	0
25/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,806.0000	8,222.0000	5.329	0	0	0
25/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,940.0000	2,290.0000	18.041	0	0	0
25/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	311.0000	245.0000	(21.222)	0	0	0
25/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	60.0000	69.0000	15.000	0	0	0
25/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
25/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	933.0000	1,216.0000	30.332	0	0	0
25/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	66.0000	84.0000	27.273	0	0	0
25/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,579.0000	2,166.0000	(16.014)	0	0	0
25/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,305.0000	5,704.0000	7.521	0	0	0
25/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,044.0000	9,462.0000	4.622	0	0	0
25/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	215.0000	169.0000	(21.395)	0	0	0
25/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
25/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	151.0000	235.0000	55.629	0	0	0
25/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	74.0000	52.0000	(29.730)	0	0	0
25/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	50.0000	57.0000	14.000	0	0	0
25/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,845.0000	9,263.0000	4.726	0	0	0
25/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	739.0000	999.0000	35.183	0	0	0
25/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	383.0000	566.0000	47.781	0	0	0
25/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	181.0000	279.0000	54.144	0	0	0
25/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	94.0000	67.0000	(28.723)	0	0	0
25/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,669.0000	1,332.0000	(20.192)	0	0	0
25/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,527.0000	1,857.0000	21.611	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,223.0000	964.0000	(21.177)	0	0	0
25/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
25/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,102.0000	864.0000	(21.597)	0	0	0
25/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,832.0000	4,221.0000	10.151	0	0	0
25/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,460.0000	7,875.0000	5.563	0	0	0
25/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	720.0000	566.0000	(21.389)	0	0	0
25/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,398.0000	4,788.0000	8.868	0	0	0
25/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	800.0000	627.0000	(21.625)	0	0	0
25/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,996.0000	3,372.0000	12.550	0	0	0
25/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,825.0000	5,220.0000	8.187	0	0	0
25/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	500.0000	396.0000	(20.800)	0	0	0
25/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,969.0000	2,554.0000	(13.978)	0	0	0
25/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
25/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,567.0000	1,899.0000	21.187	0	0	0
25/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	116.0000	85.0000	(26.724)	0	0	0
25/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,482.0000	2,070.0000	(16.600)	0	0	0
25/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,460.0000	2,821.0000	14.675	0	0	0
25/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,848.0000	3,432.0000	(10.811)	0	0	0
25/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	435.0000	346.0000	(20.460)	0	0	0
25/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	190.0000	150.0000	(21.053)	0	0	0
25/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,111.0000	2,465.0000	16.769	0	0	0
25/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
25/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	681.0000	930.0000	36.564	0	0	0
25/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	145.0000	112.0000	(22.759)	0	0	0
25/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	63.0000	73.0000	15.873	0	0	0
25/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,628.0000	2,215.0000	(15.715)	0	0	0
25/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,558.0000	7,974.0000	5.504	0	0	0
25/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,331.0000	1,649.0000	23.892	0	0	0
25/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	229.0000	180.0000	(21.397)	0	0	0
25/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,548.0000	2,912.0000	14.286	0	0	0
25/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	915.0000	713.0000	(22.077)	0	0	8,032
25/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	57.0000	40.0000	(29.825)	0	0	0
25/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,213.0000	7,627.0000	5.740	0	0	0
25/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,589.0000	1,259.0000	(20.768)	0	0	0
25/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,541.0000	9,960.0000	4.392	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	445.0000	354.0000	(20.449)	0	0	0
25/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,323.0000	1,045.0000	(21.013)	0	0	0
25/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,550.0000	3,937.0000	10.901	0	0	0
25/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,300.0000	8,717.0000	5.024	0	0	0
25/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	576.0000	455.0000	(21.007)	0	0	0
25/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	150.0000	118.0000	(21.333)	0	0	0
25/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,818.0000	7,230.0000	6.043	0	0	0
25/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	382.0000	305.0000	(20.157)	0	0	0
25/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	254.0000	398.0000	56.693	0	0	0
25/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	69.0000	48.0000	(30.435)	0	0	0
25/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	330.0000	262.0000	(20.606)	0	0	0
25/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	266.0000	209.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	546.0000	766.0000	40.293	0	0	0
25/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	170.0000	262.0000	54.118	0	0	0
25/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
25/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,689.0000	2,028.0000	20.071	0	0	0
25/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	249.0000	196.0000	(21.285)	0	0	0
25/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,636.0000	3,003.0000	13.923	0	0	0
25/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	591.0000	466.0000	(21.151)	0	0	0
25/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	702.0000	552.0000	(21.368)	0	0	0
25/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,838.0000	6,242.0000	6.920	0	0	0
25/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
25/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,550.0000	1,226.0000	(20.903)	0	0	0
25/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,905.0000	3,279.0000	12.874	0	0	0
25/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	59.0000	68.0000	15.254	0	0	0
25/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	625.0000	863.0000	38.080	0	0	0
25/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,681.0000	3,049.0000	13.726	0	0	0
25/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	111.0000	81.0000	(27.027)	0	0	0
25/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,108.0000	1,408.0000	27.076	0	0	0
25/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,191.0000	938.0000	(21.243)	0	0	0
25/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,926.0000	4,314.0000	9.883	0	0	0
25/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,025.0000	2,377.0000	17.383	0	0	0
25/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	141.0000	222.0000	57.447	0	0	0
25/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,796.0000	9,213.0000	4.741	0	0	0
25/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,143.0000	1,767.0000	(17.545)	0	0	0
25/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	255.0000	200.0000	(21.569)	0	0	0
25/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,317.0000	3,700.0000	11.547	0	0	0
25/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	65.0000	79.0000	21.538	0	0	0
25/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,511.0000	1,195.0000	(20.913)	0	0	0
25/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,710.0000	1,369.0000	(19.942)	0	0	0
25/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	374.0000	299.0000	(20.053)	0	0	0
25/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,115.0000	2,700.0000	(13.323)	0	0	0
25/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,229.0000	6,637.0000	6.550	0	0	0
25/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,450.0000	5,850.0000	7.339	0	0	0
25/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,143.0000	9,561.0000	4.572	0	0	0
25/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,554.0000	3,139.0000	(11.677)	0	0	0
25/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	192.0000	297.0000	54.688	0	0	0
25/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	449.0000	648.0000	44.321	0	0	0
25/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,855.0000	2,202.0000	18.706	0	0	0
25/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
25/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	891.0000	695.0000	(21.998)	0	0	0
25/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,018.0000	795.0000	(21.906)	0	0	0
25/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	844.0000	660.0000	(21.801)	0	0	0
25/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,257.0000	5,656.0000	7.590	0	0	0
25/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	572.0000	797.0000	39.336	0	0	0
25/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	488.0000	387.0000	(20.697)	0	0	0
25/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	76.0000	53.0000	(30.263)	0	0	0
25/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	344.0000	274.0000	(20.349)	0	0	0
25/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	69.0000	97.0000	40.580	0	0	0
25/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	445.0000	354.0000	(20.449)	0	0	0
25/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	165.0000	131.0000	(20.606)	0	0	0
25/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	224.0000	177.0000	(20.982)	0	0	0
25/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,567.0000	1,899.0000	21.187	0	0	0
25/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	75.0000	120.0000	60.000	0	0	0
25/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	156.0000	124.0000	(20.513)	0	0	0
25/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
25/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	108.0000	79.0000	(26.852)	0	0	0
25/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	279.0000	219.0000	(21.505)	0	0	0
25/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,364.0000	3,747.0000	11.385	0	0	0
25/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	101.0000	73.0000	(27.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	182.0000	144.0000	(20.879)	0	0	0
25/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,202.0000	8,618.0000	5.072	0	0	0
25/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,505.0000	3,091.0000	(11.812)	0	0	0
25/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	435.0000	346.0000	(20.460)	0	0	0
25/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,597.0000	3,984.0000	10.759	0	0	0
25/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
25/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,288.0000	1,895.0000	(17.177)	0	0	0
25/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	122.0000	90.0000	(26.230)	0	0	0
25/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,530.0000	2,118.0000	(16.285)	0	0	0
25/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,303.0000	4,693.0000	9.063	0	0	0
25/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,433.0000	2,026.0000	(16.728)	0	0	0
25/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,737.0000	4,127.0000	10.436	0	0	0
25/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,492.0000	4,884.0000	8.727	0	0	0
25/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,771.0000	2,115.0000	19.424	0	0	0
25/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	67.0000	46.0000	(31.343)	0	0	0
25/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
25/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	160.0000	248.0000	55.000	0	0	0
25/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	241.0000	377.0000	56.432	0	0	0
25/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	390.0000	312.0000	(20.000)	0	0	0
25/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	834.0000	1,105.0000	32.494	0	0	0
25/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,408.0000	2,993.0000	(12.177)	0	0	0
25/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,629.0000	1,295.0000	(20.503)	0	0	0
25/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	168.0000	134.0000	(20.238)	0	0	0
25/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,261.0000	2,846.0000	(12.726)	0	0	0
25/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,498.0000	5,899.0000	7.294	0	0	0
25/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
25/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,682.0000	5,076.0000	8.415	0	0	0
25/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	73.0000	112.0000	53.425	0	0	0
25/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,539.0000	4,932.0000	8.658	0	0	0
25/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,621.0000	7,032.0000	6.208	0	0	0
25/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,750.0000	3,334.0000	(11.093)	0	0	0
25/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,255.0000	990.0000	(21.116)	0	0	0
25/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
25/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,360.0000	1,074.0000	(21.029)	0	0	0
25/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	636.0000	501.0000	(21.226)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,597.0000	9,015.0000	4.862	0	0	0
25/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	286.0000	443.0000	54.895	0	0	0
25/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,897.0000	2,246.0000	18.397	0	0	0
25/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	186.0000	147.0000	(20.968)	0	0	0
25/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,051.0000	1,684.0000	(17.894)	0	0	0
25/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,093.0000	9,512.0000	4.608	0	0	0
25/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	366.0000	293.0000	(19.945)	0	0	0
25/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	49.0000	56.0000	14.286	0	0	0
25/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,917.0000	7,329.0000	5.956	0	0	0
25/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,161.0000	5,559.0000	7.712	0	0	0
25/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,251.0000	8,667.0000	5.042	0	0	0
25/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,073.0000	840.0000	(21.715)	0	0	0
25/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
25/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	82.0000	136.0000	65.854	0	0	0
25/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
25/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,271.0000	3,653.0000	11.678	0	0	0
25/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,701.0000	3,286.0000	(11.213)	0	0	0
25/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	142.0000	109.0000	(23.239)	0	0	0
25/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,072.0000	1,369.0000	27.705	0	0	0
25/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,164.0000	2,749.0000	(13.116)	0	0	0
25/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,968.0000	5,365.0000	7.991	0	0	0
25/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	79.0000	56.0000	(29.114)	0	0	0
25/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	261.0000	205.0000	(21.456)	0	0	0
25/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	456.0000	362.0000	(20.614)	0	0	0
25/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	404.0000	593.0000	46.782	0	0	0
25/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	967.0000	1,253.0000	29.576	0	0	0
25/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	45.0000	52.0000	15.556	0	0	0
25/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,895.0000	9,313.0000	4.699	0	0	0
25/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,018.0000	2,603.0000	(13.751)	0	0	0
25/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,192.0000	1,809.0000	(17.473)	0	0	0
25/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,163.0000	7,577.0000	5.780	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
25/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	834.0000	1,105.0000	32.494	0	0	0
25/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
25/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,209.0000	5,607.0000	7.641	0	0	0
25/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	186.0000	147.0000	(20.968)	0	0	0
25/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
25/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	87.0000	62.0000	(28.736)	0	0	0
25/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	77.0000	54.0000	(29.870)	0	0	0
25/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	206.0000	163.0000	(20.874)	0	0	0
25/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,317.0000	3,700.0000	11.547	0	0	0
25/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,523.0000	6,933.0000	6.285	0	0	0
25/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,498.0000	8,915.0000	4.907	0	0	0
25/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
25/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
25/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,087.0000	3,465.0000	12.245	0	0	0
25/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,278.0000	6,686.0000	6.499	0	0	0
25/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,647.0000	9,064.0000	4.822	0	0	0
25/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,671.0000	7,082.0000	6.161	0	0	0
25/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
25/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,293.0000	1,608.0000	24.362	0	0	0
25/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,350.0000	8,767.0000	4.994	0	0	0
25/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	89.0000	64.0000	(28.090)	0	0	0
25/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,592.0000	2,958.0000	14.120	0	0	0
25/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,973.0000	4,361.0000	9.766	0	0	0
25/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,799.0000	3,383.0000	(10.950)	0	0	0
25/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	511.0000	405.0000	(20.744)	0	0	0
25/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
25/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
25/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,487.0000	1,815.0000	22.058	0	0	0
25/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	56.0000	64.0000	14.286	0	0	0
25/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,376.0000	6,785.0000	6.415	0	0	0
25/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,725.0000	2,311.0000	(15.193)	0	0	0
25/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,921.0000	5,317.0000	8.047	0	0	0
25/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	58.0000	40.0000	(31.034)	0	0	0
25/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	153.0000	121.0000	(20.915)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,784.0000	4,174.0000	10.307	0	0	0
25/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	98.0000	71.0000	(27.551)	0	0	0
25/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,729.0000	5,124.0000	8.353	0	0	0
25/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	61.0000	42.0000	(31.148)	0	0	0
25/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,693.0000	6,095.0000	7.061	0	0	0
25/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,790.0000	6,193.0000	6.960	0	0	0
25/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,860.0000	3,233.0000	13.042	0	0	0
25/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	109.0000	175.0000	60.550	0	0	0
25/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,131.0000	888.0000	(21.485)	0	0	0
25/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	362.0000	540.0000	49.171	0	0	0
25/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	219.0000	173.0000	(21.005)	0	0	0
25/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,951.0000	3,326.0000	12.708	0	0	0
25/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,877.0000	1,522.0000	(18.913)	0	0	0
25/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,879.0000	4,267.0000	10.003	0	0	0
25/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	148.0000	115.0000	(22.297)	0	0	0
25/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,822.0000	2,408.0000	(14.670)	0	0	0
25/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
25/09/2009	€ / R	2009/12/14			Currency Future	11.1608	11.0476	(1.014)	11.1300	11.0700	31,006
25/09/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,509.0000	2,616.0000	4.265	0	0	0
25/09/2009	€ / R	2009/12/14	12.00	Call	Currency Future	116.0000	85.0000	(26.724)	0	0	0
25/09/2009	€ / R	2009/12/14	12.60	Call	Currency Future	57.0000	39.0000	(31.579)	0	0	0
25/09/2009	€ / R	2009/12/14	14.90	Put	Currency Future	3,748.0000	3,859.0000	2.962	0	0	0
25/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	7,890.0000	8,003.0000	1.432	0	0	0
25/09/2009	€ / R	2009/12/14	17.25	Put	Currency Future	6,091.0000	6,204.0000	1.855	0	0	0
25/09/2009	€ / R	2009/12/14	11.65	Call	Currency Future	179.0000	138.0000	(22.905)	0	0	0
25/09/2009	€ / R	2009/12/14	19.10	Put	Currency Future	7,940.0000	8,053.0000	1.423	0	0	0
25/09/2009	€ / R	2009/12/14	9.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
25/09/2009	€ / R	2009/12/14	12.00	Put	Currency Future	955.0000	1,038.0000	8.691	0	0	0
25/09/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,496.0000	1,591.0000	6.350	0	0	0
25/09/2009	€ / R	2009/12/14	8.70	Call	Currency Future	2,469.0000	2,355.0000	(4.617)	0	0	0
25/09/2009	€ / R	2009/12/14	7.05	Call	Currency Future	4,111.0000	3,998.0000	(2.749)	0	0	0
25/09/2009	€ / R	2009/12/14	11.85	Put	Currency Future	829.0000	907.0000	9.409	0	0	0
25/09/2009	€ / R	2009/12/14	7.10	Call	Currency Future	4,061.0000	3,948.0000	(2.783)	0	0	0
25/09/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	1.0000	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
25/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,215.0000	2,320.0000	4.740	0	0	0
25/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,828.0000	1,928.0000	5.470	0	0	0
25/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,744.0000	4,856.0000	2.361	0	0	0
25/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,441.0000	6,554.0000	1.754	0	0	0
25/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,311.0000	3,200.0000	(3.352)	0	0	0
25/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	26.0000	17.0000	(34.615)	0	0	0
25/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	39.0000	25.0000	(35.897)	0	0	0
25/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	263.0000	210.0000	(20.152)	0	0	0
25/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,491.0000	6,604.0000	1.741	0	0	0
25/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	232.0000	183.0000	(21.121)	0	0	0
25/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,411.0000	2,517.0000	4.397	0	0	0
25/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,798.0000	3,909.0000	2.923	0	0	0
25/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	123.0000	91.0000	(26.016)	0	0	0
25/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,162.0000	3,050.0000	(3.542)	0	0	0
25/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
25/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,130.0000	1,218.0000	7.788	0	0	0
25/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,438.0000	1,326.0000	(7.789)	0	0	0
25/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	788.0000	865.0000	9.772	0	0	0
25/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,941.0000	6,054.0000	1.902	0	0	0
25/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,559.0000	2,666.0000	4.181	0	0	0
25/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,780.0000	1,879.0000	5.562	0	0	0
25/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,461.0000	3,349.0000	(3.236)	0	0	0
25/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	12,744
25/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,490.0000	8,603.0000	1.331	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,815.0000	2,702.0000	(4.014)	0	0	0
25/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	148.0000	112.0000	(24.324)	0	0	0
25/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,698.0000	3,809.0000	3.002	0	0	0
25/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,791.0000	5,904.0000	1.951	0	0	0
25/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,460.0000	2,567.0000	4.350	0	0	0
25/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,536.0000	1,422.0000	(7.422)	0	0	0
25/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,449.0000	3,560.0000	3.218	0	0	0
25/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	139.0000	105.0000	(24.460)	0	0	0
25/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	912.0000	994.0000	8.991	0	0	0
25/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,780.0000	1,879.0000	5.562	0	0	0
25/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,494.0000	4,606.0000	2.492	0	0	0
25/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
25/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	90.0000	65.0000	(27.778)	0	0	13,679
25/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,118.0000	2,221.0000	4.863	0	0	0
25/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,790.0000	7,903.0000	1.451	0	0	0
25/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
25/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,173.0000	2,060.0000	(5.200)	0	0	0
25/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,591.0000	6,704.0000	1.714	0	0	0
25/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0
25/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
25/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
25/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,041.0000	1,127.0000	8.261	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,972.0000	2,074.0000	5.172	0	0	0
25/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,090.0000	8,203.0000	1.397	0	0	0
25/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	486.0000	548.0000	12.757	0	0	0
25/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,829.0000	1,715.0000	(6.233)	0	0	0
25/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,313.0000	2,418.0000	4.540	0	0	0
25/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	998.0000	1,082.0000	8.417	0	0	0
25/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	43.0000	28.0000	(34.884)	0	0	0
25/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	25.0000	25.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,197.0000	1,086.0000	(9.273)	0	0	0
25/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	55.0000	67.0000	21.818	0	0	0
25/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	247.0000	196.0000	(20.648)	0	0	0
25/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,590.0000	8,703.0000	1.315	0	0	0
25/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	870.0000	950.0000	9.195	0	0	0
25/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	109.0000	80.0000	(26.606)	0	0	0
25/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,924.0000	2,025.0000	5.249	0	0	0
25/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	478.0000	397.0000	(16.946)	0	0	0
25/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	966.0000	864.0000	(10.559)	0	0	0
25/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,411.0000	2,517.0000	4.397	0	0	0
25/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	204.0000	159.0000	(22.059)	0	0	0
25/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	35.0000	23.0000	(34.286)	0	0	0
25/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
25/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,843.0000	4,955.0000	2.313	0	0	0
25/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	452.0000	512.0000	13.274	0	0	0
25/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,594.0000	4,706.0000	2.438	0	0	0
25/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	669.0000	741.0000	10.762	0	0	0
25/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
25/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	593.0000	661.0000	11.467	0	0	0
25/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,732.0000	1,831.0000	5.716	0	0	0
25/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,063.0000	2,951.0000	(3.657)	0	0	0
25/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,440.0000	8,553.0000	1.339	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,241.0000	6,354.0000	1.811	0	0	0
25/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
25/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,549.0000	3,660.0000	3.128	0	0	0
25/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	318.0000	258.0000	(18.868)	0	0	0
25/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,460.0000	2,567.0000	4.350	0	0	0
25/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	76.0000	53.0000	(30.263)	0	0	0
25/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	150.0000	174.0000	16.000	0	0	0
25/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,101.0000	994.0000	(9.718)	0	0	0
25/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,915.0000	2,801.0000	(3.911)	0	0	0
25/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	131.0000	98.0000	(25.191)	0	0	0
25/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
25/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	102.0000	74.0000	(27.451)	0	0	0
25/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,640.0000	8,753.0000	1.308	0	0	0
25/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
25/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,911.0000	3,798.0000	(2.889)	0	0	0
25/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,761.0000	3,649.0000	(2.978)	0	0	0
25/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,196.0000	4,307.0000	2.645	0	0	0
25/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	521.0000	585.0000	12.284	0	0	0
25/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,041.0000	6,154.0000	1.871	0	0	0
25/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
25/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	280.0000	225.0000	(19.643)	0	0	0
25/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,011.0000	3,898.0000	(2.817)	0	0	0
25/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,191.0000	6,304.0000	1.825	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	357.0000	411.0000	15.126	0	0	0
25/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,321.0000	2,207.0000	(4.912)	0	0	0
25/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
25/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,511.0000	3,399.0000	(3.190)	0	0	0
25/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,847.0000	3,959.0000	2.911	0	0	0
25/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,190.0000	8,303.0000	1.380	0	0	0
25/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,140.0000	8,253.0000	1.388	0	0	0
25/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	199.0000	229.0000	15.075	0	0	0
25/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,362.0000	2,468.0000	4.488	0	0	0
25/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	419.0000	478.0000	14.081	0	0	0
25/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,544.0000	4,656.0000	2.465	0	0	0
25/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,141.0000	6,254.0000	1.840	0	0	0
25/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,342.0000	1,229.0000	(8.420)	0	0	0
25/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,706.0000	2,814.0000	3.991	0	0	0
25/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	218.0000	250.0000	14.679	0	0	0
25/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
25/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,026.0000	1,912.0000	(5.627)	0	0	0
25/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,766.0000	2,652.0000	(4.121)	0	0	0
25/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,295.0000	4,407.0000	2.608	0	0	0
25/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,215.0000	2,320.0000	4.740	0	0	0
25/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	611.0000	522.0000	(14.566)	0	0	0
25/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,240.0000	8,353.0000	1.371	0	0	0
25/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,811.0000	3,699.0000	(2.939)	0	0	0
25/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	339.0000	277.0000	(18.289)	0	0	0
25/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,487.0000	1,374.0000	(7.599)	0	0	0
25/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,014.0000	2,901.0000	(3.749)	0	0	0
25/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	71.0000	84.0000	18.310	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	328.0000	379.0000	15.549	0	0	0
25/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,291.0000	6,404.0000	1.796	0	0	0
25/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
25/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,641.0000	6,754.0000	1.702	0	0	0
25/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,293.0000	1,181.0000	(8.662)	0	0	0
25/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,264.0000	2,369.0000	4.638	0	0	0
25/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,054.0000	950.0000	(9.867)	0	0	0
25/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	303.0000	348.0000	14.851	0	0	0
25/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,167.0000	2,270.0000	4.753	0	0	0
25/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,518.0000	2,405.0000	(4.488)	0	0	0
25/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,245.0000	4,357.0000	2.638	0	0	0
25/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,731.0000	1,617.0000	(6.586)	0	0	0
25/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,113.0000	3,000.0000	(3.630)	0	0	0
25/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,311.0000	1,402.0000	6.941	0	0	0
25/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,271.0000	2,158.0000	(4.976)	0	0	0
25/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,943.0000	5,055.0000	2.266	0	0	0
25/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,997.0000	4,108.0000	2.777	0	0	0
25/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	881.0000	782.0000	(11.237)	0	0	0
25/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,040.0000	8,153.0000	1.405	0	0	0
25/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	30.0000	20.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,262.0000	3,150.0000	(3.433)	0	0	0
25/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,990.0000	8,103.0000	1.414	0	0	0
25/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	79.0000	94.0000	18.987	0	0	0
25/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,716.0000	2,603.0000	(4.161)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,124.0000	2,011.0000	(5.320)	0	0	0
25/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	67.0000	47.0000	(29.851)	0	0	0
25/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	840.0000	742.0000	(11.667)	0	0	0
25/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,449.0000	1,544.0000	6.556	0	0	0
25/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	90.0000	65.0000	(27.778)	0	0	0
25/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,780.0000	1,666.0000	(6.404)	0	0	0
25/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,290.0000	8,403.0000	1.363	0	0	0
25/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,149.0000	1,038.0000	(9.661)	0	0	0
25/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	60.0000	41.0000	(31.667)	0	0	0
25/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	26.0000	26.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,130.0000	1,218.0000	7.788	0	0	0
25/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	364.0000	296.0000	(18.681)	0	0	0
25/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
25/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,174.0000	1,263.0000	7.581	0	0	0
25/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,691.0000	6,803.0000	1.674	0	0	0
25/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,090.0000	7,203.0000	1.594	0	0	0
25/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,991.0000	6,104.0000	1.886	0	0	0
25/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	510.0000	427.0000	(16.275)	0	0	0
25/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,897.0000	4,009.0000	2.874	0	0	0
25/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	85.0000	61.0000	(28.235)	0	0	0
25/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,690.0000	8,803.0000	1.300	0	0	0
25/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,357.0000	1,449.0000	6.780	0	0	0
25/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,694.0000	4,806.0000	2.386	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	96.0000	70.0000	(27.083)	0	0	0
25/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,592.0000	5,704.0000	2.003	0	0	0
25/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,085.0000	1,172.0000	8.018	0	0	0
25/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,928.0000	1,814.0000	(5.913)	0	0	0
25/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	71.0000	50.0000	(29.577)	0	0	0
25/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
25/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	54.0000	36.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	165.0000	191.0000	15.758	0	0	0
25/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,053.0000	3,162.0000	3.570	0	0	0
25/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,543.0000	1,639.0000	6.222	0	0	0
25/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	576.0000	489.0000	(15.104)	0	0	0
25/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,047.0000	4,158.0000	2.743	0	0	0
25/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,411.0000	3,299.0000	(3.283)	0	0	0
25/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,685.0000	1,783.0000	5.816	0	0	0
25/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,740.0000	8,853.0000	1.293	0	0	0
25/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,096.0000	4,208.0000	2.734	0	0	0
25/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
25/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,893.0000	5,005.0000	2.289	0	0	0
25/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	37.0000	24.0000	(35.135)	0	0	0
25/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,419.0000	2,306.0000	(4.671)	0	0	0
25/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,657.0000	2,765.0000	4.065	0	0	0
25/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,876.0000	1,976.0000	5.330	0	0	0
25/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,711.0000	3,599.0000	(3.018)	0	0	0
25/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
25/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,069.0000	2,172.0000	4.978	0	0	0
25/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,341.0000	6,454.0000	1.782	0	0	0
25/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,152.0000	3,261.0000	3.458	0	0	0
25/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,756.0000	2,864.0000	3.919	0	0	0
25/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,644.0000	4,756.0000	2.412	0	0	0
25/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	45.0000	30.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
25/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,648.0000	3,759.0000	3.043	0	0	0
25/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	48.0000	32.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,340.0000	8,453.0000	1.355	0	0	0
25/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,756.0000	2,864.0000	3.919	0	0	0
25/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,637.0000	1,735.0000	5.987	0	0	0
25/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	63.0000	75.0000	19.048	0	0	0
25/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
25/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	182.0000	210.0000	15.385	0	0	0
25/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	51.0000	34.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,741.0000	6,853.0000	1.661	0	0	0
25/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,855.0000	2,963.0000	3.783	0	0	0
25/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,947.0000	4,058.0000	2.812	0	0	0
25/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,590.0000	1,687.0000	6.101	0	0	0
25/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	26.0000	17.0000	(34.615)	0	0	0
25/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	924.0000	823.0000	(10.931)	0	0	0
25/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,442.0000	5,554.0000	2.058	0	0	0
25/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	49.0000	59.0000	20.408	0	0	0
25/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,010.0000	907.0000	(10.198)	0	0	0
25/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	27.0000	18.0000	(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
25/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,940.0000	7,053.0000	1.628	0	0	0
25/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,167.0000	2,270.0000	4.753	0	0	0
25/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	123.0000	144.0000	17.073	0	0	0
25/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,146.0000	4,257.0000	2.677	0	0	0
25/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	158.0000	120.0000	(24.051)	0	0	0
25/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,954.0000	3,062.0000	3.656	0	0	0
25/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	684.0000	591.0000	(13.596)	0	0	0
25/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,540.0000	8,653.0000	1.323	0	0	0
25/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
25/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,541.0000	6,654.0000	1.728	0	0	0
25/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	556.0000	623.0000	12.050	0	0	0
25/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,075.0000	1,961.0000	(5.494)	0	0	0
25/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	217.0000	170.0000	(21.659)	0	0	0
25/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,904.0000	3,013.0000	3.753	0	0	0
25/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	542.0000	457.0000	(15.683)	0	0	0
25/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,264.0000	2,369.0000	4.638	0	0	0
25/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
25/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,865.0000	2,752.0000	(3.944)	0	0	0
25/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,021.0000	2,123.0000	5.047	0	0	0
25/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,879.0000	1,764.0000	(6.120)	0	0	0
25/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
25/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,390.0000	1,277.0000	(8.129)	0	0	0
25/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	64.0000	44.0000	(31.250)	0	0	80
25/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,706.0000	2,814.0000	3.991	0	0	0
25/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,403.0000	1,496.0000	6.629	0	0	0
25/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,924.0000	2,025.0000	5.249	0	0	0
25/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,361.0000	3,250.0000	(3.303)	0	0	0
25/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	747.0000	823.0000	10.174	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
25/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,370.0000	2,256.0000	(4.810)	0	0	0
25/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,977.0000	1,863.0000	(5.766)	0	0	0
25/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	168.0000	129.0000	(23.214)	0	0	0
25/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	35.0000	23.0000	(34.286)	0	0	0
25/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,021.0000	2,123.0000	5.047	0	0	0
25/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,964.0000	2,851.0000	(3.812)	0	0	0
25/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,509.0000	2,616.0000	4.265	0	0	0
25/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,657.0000	2,765.0000	4.065	0	0	0
25/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,961.0000	3,848.0000	(2.853)	0	0	0
25/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
25/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,861.0000	3,748.0000	(2.927)	0	0	0
25/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,003.0000	3,112.0000	3.630	0	0	0
25/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	630.0000	701.0000	11.270	0	0	0
25/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	708.0000	781.0000	10.311	0	0	0
25/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,102.0000	3,212.0000	3.546	0	0	0
25/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,608.0000	2,715.0000	4.103	0	0	0
25/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	391.0000	317.0000	(18.926)	0	0	0
25/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	191.0000	148.0000	(22.513)	0	0	0
25/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
25/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,805.0000	2,913.0000	3.850	0	0	0
25/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,633.0000	1,520.0000	(6.920)	0	0	0
25/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	448.0000	369.0000	(17.634)	0	0	0
25/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,395.0000	4,507.0000	2.548	0	0	0
25/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,904.0000	3,013.0000	3.753	0	0	0
25/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,390.0000	7,503.0000	1.529	0	0	0
25/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,972.0000	2,074.0000	5.172	0	0	0
25/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	388.0000	444.0000	14.433	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,891.0000	6,004.0000	1.918	0	0	0
25/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	299.0000	241.0000	(19.398)	0	0	0
25/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
25/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	237.0000	272.0000	14.768	0	0	0
25/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	280.0000	319.0000	13.929	0	0	0
25/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	258.0000	295.0000	14.341	0	0	0
25/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	89.0000	105.0000	17.978	0	0	0
25/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,219.0000	1,309.0000	7.383	0	0	0
25/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	71.0000	50.0000	(29.577)	0	0	0
25/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	419.0000	342.0000	(18.377)	0	0	0
25/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	80.0000	57.0000	(28.750)	0	0	0
25/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	54.0000	36.0000	(33.333)	0	0	0
25/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,543.0000	1,639.0000	6.222	0	0	0
25/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,311.0000	1,402.0000	6.941	0	0	0
25/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	57.0000	39.0000	(31.579)	0	0	0
25/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,496.0000	1,591.0000	6.350	0	0	0
25/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	800.0000	703.0000	(12.125)	0	0	0
25/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,499.0000	3,610.0000	3.172	0	0	0
25/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	136.0000	158.0000	16.176	0	0	0
25/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	647.0000	556.0000	(14.065)	0	0	0
25/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,599.0000	3,709.0000	3.056	0	0	0
25/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,265.0000	1,356.0000	7.194	0	0	0
25/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,211.0000	4,098.0000	(2.683)	0	0	0
25/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,212.0000	3,100.0000	(3.487)	0	0	0
25/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,222.0000	2,109.0000	(5.086)	0	0	0
25/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,840.0000	7,953.0000	1.441	0	0	0
25/09/2009	€ / R 2009/12/14	19.00	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
25/09/2009	€ / R	2009/12/14	17.00	Put	Currency Future	5,841.0000	5,954.0000	1.935	0	0	0
25/09/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,161.0000	4,048.0000	(2.716)	0	0	0
25/09/2009	€ / R	2009/12/14	8.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,245.0000	1,133.0000	(8.996)	0	0	0
25/09/2009	€ / R	2009/12/14	15.50	Put	Currency Future	4,345.0000	4,457.0000	2.578	0	0	0
25/09/2009	€ / R	2009/12/14	15.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	€ / R	2009/12/14	14.50	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,561.0000	3,449.0000	(3.145)	0	0	0
25/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,445.0000	4,556.0000	2.497	0	0	0
25/09/2009	€ / R	2009/12/14	15.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R	2009/12/14	9.60	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/09/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,585.0000	1,471.0000	(7.192)	0	0	0
25/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,561.0000	3,449.0000	(3.145)	0	0	0
25/09/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,568.0000	2,454.0000	(4.439)	0	0	0
25/09/2009	€ / R	2009/12/14	8.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,667.0000	2,553.0000	(4.274)	0	0	0
25/09/2009	€ / R	2009/12/14	8.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	€ / R	2009/12/14	7.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/09/2009	€ / R	2009/12/14	9.50	Call	Currency Future	1,682.0000	1,569.0000	(6.718)	0	0	0
25/09/2009	€ / R	2009/12/14	10.50	Call	Currency Future	760.0000	665.0000	(12.500)	0	0	0
25/09/2009	€ / R	2009/12/14	10.50	Put	Currency Future	99.0000	117.0000	18.182	0	0	0
25/09/2009	€ / R	2009/12/14	9.50	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
25/09/2009	€ / R	2009/12/14	14.50	Put	Currency Future	3,350.0000	3,460.0000	3.284	0	0	0
25/09/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,661.0000	3,549.0000	(3.059)	0	0	0
25/09/2009	€ / R	2010/03/15			Currency Future	11.3492	11.2356	(1.001)	0.0000	0.0000	2,625
25/09/2009	€ / R	2010/03/15	18.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,982.0000	3,080.0000	3.286	0	0	0
25/09/2009	€ / R	2010/03/15	11.60	Put	Currency Future	681.0000	745.0000	9.398	0	0	0
25/09/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,477.0000	2,363.0000	(4.602)	0	0	0
25/09/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,511.0000	6,623.0000	1.720	0	0	0
25/09/2009	€ / R	2010/03/15	10.45	Call	Currency Future	1,055.0000	960.0000	(9.005)	0	0	0
25/09/2009	€ / R	2010/03/15	10.95	Put	Currency Future	325.0000	361.0000	11.077	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,104.0000	3,991.0000	(2.753)	0	0	0
25/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
25/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,710.0000	6,822.0000	1.669	0	0	0
25/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	430.0000	381.0000	(11.395)	0	0	0
25/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,461.0000	3,347.0000	(3.294)	0	0	0
25/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
25/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
25/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,907.0000	8,020.0000	1.429	0	0	0
25/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,215.0000	3,101.0000	(3.546)	0	0	0
25/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,840.0000	2,936.0000	3.380	0	0	0
25/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	385.0000	341.0000	(11.429)	0	0	0
25/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	82.0000	65.0000	(20.732)	0	0	0
25/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	446.0000	396.0000	(11.211)	0	0	0
25/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	156.0000	174.0000	11.538	0	0	0
25/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	0
25/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	346.0000	384.0000	10.983	0	0	0
25/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,913.0000	6,025.0000	1.894	0	0	0
25/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,848.0000	1,738.0000	(5.952)	0	0	0
25/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	89.0000	72.0000	(19.101)	0	0	0
25/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,704.0000	8,817.0000	1.298	0	0	0
25/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	786.0000	855.0000	8.779	0	0	0
25/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,949.0000	4,050.0000	2.558	0	0	0
25/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,608.0000	3,708.0000	2.772	0	0	0
25/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,233.0000	2,327.0000	4.210	0	0	0
25/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	724.0000	646.0000	(10.773)	0	0	0
25/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
25/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,313.0000	3,199.0000	(3.441)	0	0	0
25/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	52.0000	39.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	17.80	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
25/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	132.0000	112.0000	(15.152)	0	0	0
25/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,956.0000	3,842.0000	(2.882)	0	0	0
25/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,232.0000	2,119.0000	(5.063)	0	0	0
25/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,912.0000	2,005.0000	4.864	0	0	0
25/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	399.0000	353.0000	(11.529)	0	0	0
25/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,925.0000	5,034.0000	2.213	0	0	0
25/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,461.0000	6,573.0000	1.733	0	0	0
25/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	76.0000	81.0000	6.579	0	0	0
25/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,777.0000	1,867.0000	5.065	0	0	0
25/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
25/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	983.0000	891.0000	(9.359)	0	0	0
25/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,852.0000	3,952.0000	2.596	0	0	0
25/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	391.0000	433.0000	10.742	0	0	0
25/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	291.0000	256.0000	(12.027)	0	0	0
25/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,050.0000	2,144.0000	4.585	0	0	0
25/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,096.0000	2,189.0000	4.437	0	0	0
25/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	754.0000	674.0000	(10.610)	0	0	0
25/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,942.0000	1,832.0000	(5.664)	0	0	0
25/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
25/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
25/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	641.0000	568.0000	(11.388)	0	0	0
25/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
25/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,455.0000	8,568.0000	1.336	0	0	0
25/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
25/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,510.0000	3,396.0000	(3.248)	0	0	0
25/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,920.0000	2,805.0000	(3.938)	0	0	0
25/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	695.0000	619.0000	(10.935)	0	0	13,636
25/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,411.0000	6,523.0000	1.747	0	0	0
25/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,821.0000	2,707.0000	(4.041)	0	0	0
25/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
25/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	162.0000	140.0000	(13.580)	0	0	0
25/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,092.0000	1,170.0000	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
25/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,998.0000	4,099.0000	2.526	0	0	0
25/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	480.0000	427.0000	(11.042)	0	0	0
25/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,582.0000	4,688.0000	2.313	0	0	0
25/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	301.0000	265.0000	(11.960)	0	0	0
25/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	183.0000	205.0000	12.022	0	0	0
25/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,729.0000	4,836.0000	2.263	0	0	0
25/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,803.0000	3,903.0000	2.630	0	0	0
25/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	750.0000	818.0000	9.067	0	0	0
25/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
25/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	145.0000	125.0000	(13.793)	0	0	0
25/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	581.0000	641.0000	10.327	0	0	0
25/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	100.0000	82.0000	(18.000)	0	0	0
25/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
25/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,411.0000	3,298.0000	(3.313)	0	0	0
25/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,052.0000	1,129.0000	7.319	0	0	0
25/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,405.0000	8,518.0000	1.344	0	0	0
25/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,325.0000	2,419.0000	4.043	0	0	0
25/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,827.0000	4,935.0000	2.237	0	0	0
25/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
25/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
25/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	124.0000	135.0000	8.871	0	0	0
25/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,732.0000	1,822.0000	5.196	0	0	0
25/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,505.0000	8,618.0000	1.329	0	0	0
25/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	312.0000	274.0000	(12.179)	0	0	0
25/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
25/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,969.0000	2,855.0000	(3.840)	0	0	0
25/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,778.0000	4,885.0000	2.239	0	0	0
25/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,173.0000	1,070.0000	(8.781)	0	0	0
25/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	304.0000	338.0000	11.184	0	0	0
25/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,428.0000	2,314.0000	(4.695)	0	0	0
25/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,078.0000	3,176.0000	3.184	0	0	0
25/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,206.0000	8,319.0000	1.377	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,887.0000	2,984.0000	3.360	0	0	0
25/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,004.0000	2,097.0000	4.641	0	0	0
25/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,216.0000	1,109.0000	(8.799)	0	0	0
25/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
25/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	647.0000	710.0000	9.737	0	0	0
25/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,525.0000	1,416.0000	(7.148)	0	0	0
25/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,906.0000	3,792.0000	(2.919)	0	0	0
25/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
25/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	217.0000	189.0000	(12.903)	0	0	13,636
25/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	77.0000	61.0000	(20.779)	0	0	0
25/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,958.0000	2,051.0000	4.750	0	0	0
25/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
25/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,055.0000	3,941.0000	(2.811)	0	0	0
25/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	181.0000	158.0000	(12.707)	0	0	0
25/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
25/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,047.0000	4,148.0000	2.496	0	0	0
25/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	124.0000	105.0000	(15.323)	0	0	0
25/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	33.0000	33.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,935.0000	3,032.0000	3.305	0	0	0
25/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	463.0000	411.0000	(11.231)	0	0	0
25/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,511.0000	3,611.0000	2.848	0	0	0
25/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,144.0000	4,246.0000	2.461	0	0	0
25/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,480.0000	1,371.0000	(7.365)	0	0	0
25/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,012.0000	1,088.0000	7.510	0	0	0
25/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,007.0000	8,120.0000	1.411	0	0	0
25/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,212.0000	6,324.0000	1.803	0	0	0
25/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	0
25/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
25/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	272.0000	239.0000	(12.132)	0	0	0
25/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,067.0000	2,953.0000	(3.717)	0	0	0
25/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
25/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,112.0000	6,224.0000	1.832	0	0	0
25/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,241.0000	4,344.0000	2.429	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
25/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,302.0000	1,195.0000	(8.218)	0	0	0
25/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,900.0000	4,001.0000	2.590	0	0	0
25/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,173.0000	1,253.0000	6.820	0	0	0
25/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,085.0000	1,974.0000	(5.324)	0	0	0
25/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,604.0000	2,699.0000	3.648	0	0	0
25/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
25/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	157.0000	136.0000	(13.376)	0	0	0
25/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	97.0000	103.0000	6.186	0	0	0
25/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,575.0000	2,461.0000	(4.427)	0	0	0
25/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	103.0000	109.0000	5.825	0	0	0
25/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,876.0000	4,984.0000	2.215	0	0	0
25/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,687.0000	1,777.0000	5.335	0	0	0
25/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,142.0000	2,235.0000	4.342	0	0	0
25/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,132.0000	1,211.0000	6.979	0	0	0
25/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,660.0000	6,773.0000	1.697	0	0	0
25/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,963.0000	6,075.0000	1.878	0	0	0
25/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,559.0000	3,446.0000	(3.175)	0	0	0
25/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,162.0000	6,274.0000	1.818	0	0	0
25/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	186.0000	162.0000	(12.903)	0	0	0
25/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,468.0000	1,554.0000	5.858	0	0	0
25/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,989.0000	1,879.0000	(5.530)	0	0	0
25/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,346.0000	1,238.0000	(8.024)	0	0	0
25/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,957.0000	8,070.0000	1.420	0	0	0
25/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,651.0000	2,747.0000	3.621	0	0	0
25/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	103.0000	85.0000	(17.476)	0	0	0
25/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	465.0000	512.0000	10.108	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
25/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
25/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	281.0000	247.0000	(12.100)	0	0	0
25/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,616.0000	1,507.0000	(6.745)	0	0	0
25/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
25/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	564.0000	498.0000	(11.702)	0	0	0
25/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,754.0000	3,854.0000	2.664	0	0	0
25/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,281.0000	2,168.0000	(4.954)	0	0	0
25/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,655.0000	8,768.0000	1.306	0	0	0
25/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
25/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,484.0000	4,590.0000	2.364	0	0	0
25/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,698.0000	2,794.0000	3.558	0	0	0
25/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,005.0000	3,891.0000	(2.846)	0	0	0
25/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	91.0000	97.0000	6.593	0	0	0
25/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
25/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,134.0000	2,022.0000	(5.248)	0	0	0
25/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
25/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	285.0000	317.0000	11.228	0	0	0
25/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	141.0000	120.0000	(14.894)	0	0	0
25/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	668.0000	593.0000	(11.228)	0	0	0
25/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,259.0000	1,151.0000	(8.578)	0	0	0
25/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	116.0000	123.0000	6.034	0	0	0
25/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	266.0000	296.0000	11.278	0	0	0
25/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	784.0000	702.0000	(10.459)	0	0	0
25/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	255.0000	223.0000	(12.549)	0	0	0
25/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,390.0000	1,282.0000	(7.770)	0	0	0
25/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	109.0000	116.0000	6.422	0	0	0
25/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	60.0000	46.0000	(23.333)	0	0	0
25/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	71.0000	76.0000	7.042	0	0	0
25/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,013.0000	6,125.0000	1.863	0	0	0
25/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,330.0000	2,217.0000	(4.850)	0	0	0
25/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	589.0000	521.0000	(11.545)	0	0	0
25/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,557.0000	2,652.0000	3.715	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,107.0000	8,219.0000	1.382	0	0	0
25/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,510.0000	3,396.0000	(3.248)	0	0	0
25/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	106.0000	88.0000	(16.981)	0	0	0
25/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
25/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,183.0000	2,070.0000	(5.176)	0	0	0
25/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,116.0000	3,003.0000	(3.626)	0	0	0
25/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,643.0000	1,732.0000	5.417	0	0	0
25/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,526.0000	2,412.0000	(4.513)	0	0	0
25/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	368.0000	408.0000	10.870	0	0	0
25/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	192.0000	167.0000	(13.021)	0	0	0
25/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	27.0000	27.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	166.0000	144.0000	(13.253)	0	0	0
25/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	815.0000	732.0000	(10.184)	0	0	0
25/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,570.0000	1,461.0000	(6.943)	0	0	0
25/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,019.0000	2,904.0000	(3.809)	0	0	0
25/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,867.0000	1,959.0000	4.928	0	0	0
25/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	57.0000	44.0000	(22.807)	0	0	0
25/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,156.0000	8,269.0000	1.385	0	0	0
25/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,560.0000	3,659.0000	2.781	0	0	0
25/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,807.0000	3,693.0000	(2.994)	0	0	0
25/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	131.0000	147.0000	12.214	0	0	0
25/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,057.0000	8,169.0000	1.390	0	0	0
25/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
25/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,533.0000	4,639.0000	2.338	0	0	0
25/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,255.0000	1,337.0000	6.534	0	0	0
25/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	947.0000	857.0000	(9.504)	0	0	0
25/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,018.0000	925.0000	(9.136)	0	0	0
25/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,362.0000	3,248.0000	(3.391)	0	0	0
25/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,131.0000	1,033.0000	(8.665)	0	0	0
25/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	143.0000	160.0000	11.888	0	0	0
25/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,264.0000	3,150.0000	(3.493)	0	0	0
25/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,801.0000	1,691.0000	(6.108)	0	0	0
25/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,895.0000	1,785.0000	(5.805)	0	0	0
25/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
25/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,036.0000	1,926.0000	(5.403)	0	0	0
25/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,092.0000	996.0000	(8.791)	0	0	0
25/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	53.0000	40.0000	(24.528)	0	0	0
25/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
25/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	169.0000	189.0000	11.834	0	0	0
25/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,705.0000	3,806.0000	2.726	0	0	0
25/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
25/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,188.0000	2,281.0000	4.250	0	0	0
25/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	440.0000	485.0000	10.227	0	0	0
25/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,772.0000	2,658.0000	(4.113)	0	0	0
25/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
25/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
25/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	92.0000	74.0000	(19.565)	0	0	0
25/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,680.0000	4,787.0000	2.286	0	0	0
25/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,095.0000	4,197.0000	2.491	0	0	0
25/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,792.0000	2,889.0000	3.474	0	0	0
25/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,166.0000	3,052.0000	(3.601)	0	0	0
25/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
25/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	198.0000	222.0000	12.121	0	0	0
25/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,745.0000	2,841.0000	3.497	0	0	0
25/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,062.0000	6,175.0000	1.864	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,754.0000	8,867.0000	1.291	0	0	0
25/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,757.0000	3,644.0000	(3.008)	0	0	0
25/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	153.0000	133.0000	(13.072)	0	0	0
25/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,605.0000	8,718.0000	1.313	0	0	0
25/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	120.0000	101.0000	(15.833)	0	0	0
25/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	94.0000	77.0000	(18.085)	0	0	0
25/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,610.0000	6,723.0000	1.710	0	0	0
25/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	171.0000	149.0000	(12.865)	0	0	0
25/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
25/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,760.0000	6,872.0000	1.657	0	0	0
25/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,870.0000	2,756.0000	(3.972)	0	0	0
25/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,379.0000	2,265.0000	(4.792)	0	0	0
25/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
25/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,361.0000	6,474.0000	1.776	0	0	0
25/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,435.0000	1,327.0000	(7.526)	0	0	0
25/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,555.0000	8,668.0000	1.321	0	0	0
25/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,856.0000	3,743.0000	(2.930)	0	0	0
25/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	86.0000	91.0000	5.814	0	0	0
25/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,708.0000	3,594.0000	(3.074)	0	0	0
25/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,356.0000	8,468.0000	1.340	0	0	0
25/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,822.0000	1,913.0000	4.995	0	0	0
25/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	56.0000	42.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,560.0000	6,673.0000	1.723	0	0	0
25/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,256.0000	8,369.0000	1.369	0	0	0
25/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	323.0000	284.0000	(12.074)	0	0	0
25/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,289.0000	4,393.0000	2.425	0	0	0
25/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	822.0000	893.0000	8.637	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,371.0000	2,465.0000	3.965	0	0	0
25/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
25/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
25/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	359.0000	316.0000	(11.978)	0	0	0
25/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,222.0000	3,320.0000	3.042	0	0	0
25/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,261.0000	6,374.0000	1.805	0	0	0
25/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,192.0000	4,295.0000	2.457	0	0	0
25/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	750.0000	818.0000	9.067	0	0	0
25/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	399.0000	353.0000	(11.529)	0	0	0
25/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,754.0000	1,645.0000	(6.214)	0	0	0
25/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	859.0000	931.0000	8.382	0	0	0
25/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
25/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,338.0000	4,442.0000	2.397	0	0	0
25/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,279.0000	2,373.0000	4.125	0	0	0
25/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,311.0000	6,424.0000	1.791	0	0	0
25/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	128.0000	108.0000	(15.625)	0	0	0
25/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,306.0000	8,419.0000	1.360	0	0	0
25/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	372.0000	328.0000	(11.828)	0	0	0
25/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	518.0000	575.0000	11.004	0	0	0
25/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,723.0000	2,609.0000	(4.187)	0	0	0
25/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	935.0000	1,009.0000	7.914	0	0	0
25/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
25/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	334.0000	294.0000	(11.976)	0	0	0
25/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	517.0000	461.0000	(10.832)	0	0	0
25/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	117.0000	98.0000	(16.239)	0	0	0
25/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	897.0000	969.0000	8.027	0	0	0
25/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
25/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	346.0000	305.0000	(11.850)	0	0	0
25/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,418.0000	2,512.0000	3.888	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,382.0000	1,466.0000	6.078	0	0	0
25/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	913.0000	824.0000	(9.748)	0	0	0
25/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	231.0000	202.0000	(12.554)	0	0	0
25/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	715.0000	781.0000	9.231	0	0	0
25/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	973.0000	1,048.0000	7.708	0	0	0
25/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	214.0000	239.0000	11.682	0	0	0
25/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	414.0000	367.0000	(11.353)	0	0	0
25/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	613.0000	675.0000	10.114	0	0	0
25/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	491.0000	543.0000	10.591	0	0	0
25/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	498.0000	444.0000	(10.843)	0	0	0
25/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	614.0000	544.0000	(11.401)	0	0	0
25/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	415.0000	458.0000	10.361	0	0	0
25/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	541.0000	479.0000	(11.460)	0	0	0
25/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	549.0000	608.0000	10.747	0	0	0
25/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,807.0000	7,920.0000	1.447	0	0	0
25/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,814.0000	5,926.0000	1.926	0	0	0
25/09/2009	€ / R 2010/03/15	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,203.0000	4,090.0000	(2.689)	0	0	0
25/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,673.0000	2,559.0000	(4.265)	0	0	0
25/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	230.0000	257.0000	11.739	0	0	0
25/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,658.0000	3,545.0000	(3.089)	0	0	0
25/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,387.0000	4,491.0000	2.371	0	0	0
25/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,708.0000	1,599.0000	(6.382)	0	0	0
25/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
25/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
25/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,415.0000	3,514.0000	2.899	0	0	0
25/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	204.0000	178.0000	(12.745)	0	0	0
25/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,555.0000	1,642.0000	5.595	0	0	0
25/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	880.0000	793.0000	(9.886)	0	0	0
25/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,464.0000	2,559.0000	3.856	0	0	0
25/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
25/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	113.0000	94.0000	(16.814)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,511.0000	2,605.0000	3.744	0	0	0
25/09/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,609.0000	3,495.0000	(3.159)	0	0	0
25/09/2009	€ / R	2010/03/15	7.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/09/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,624.0000	2,510.0000	(4.345)	0	0	0
25/09/2009	€ / R	2010/03/15	15.95	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
25/09/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,631.0000	4,737.0000	2.289	0	0	0
25/09/2009	€ / R	2010/03/15	8.75	Put	Currency Future	25.0000	25.0000	-	0	0	0
25/09/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,662.0000	1,553.0000	(6.558)	0	0	0
25/09/2009	€ / R	2010/03/15	9.75	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
25/09/2009	€ / R	2010/03/15	10.75	Call	Currency Future	847.0000	762.0000	(10.035)	0	0	0
25/09/2009	€ / R	2010/03/15	15.75	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
25/09/2009	€ / R	2010/03/15	10.75	Put	Currency Future	248.0000	276.0000	11.290	0	0	0
25/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	198.0000	172.0000	(13.131)	0	0	0
25/09/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,436.0000	4,540.0000	2.344	0	0	0
25/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,599.0000	1,687.0000	5.503	0	0	0
25/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	62.0000	48.0000	(22.581)	0	0	0
25/09/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,463.0000	3,562.0000	2.859	0	0	0
25/09/2009	€ / R	2010/03/15	13.75	Call	Currency Future	110.0000	91.0000	(17.273)	0	0	0
25/09/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,657.0000	3,757.0000	2.734	0	0	0
25/09/2009	€ / R	2010/06/14			Currency Future	11.5362	11.4220	(0.990)	0.0000	0.0000	200
25/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	506.0000	474.0000	(6.324)	0	0	0
25/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	480.0000	449.0000	(6.458)	0	0	0
25/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,044.0000	1,127.0000	7.950	0	0	0
25/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	970.0000	1,052.0000	8.454	0	0	0
25/09/2009	€ / R	2010/06/14	11.45	Put	Currency Future	609.0000	675.0000	10.837	0	0	0
25/09/2009	€ / R	2010/06/14	11.55	Put	Currency Future	0.0000	738.0000	100.000	0	0	0
25/09/2009	€ / R	2010/06/14	11.45	Call	Currency Future	695.0000	647.0000	(6.906)	0	0	0
25/09/2009	€ / R	2010/06/14	11.55	Call	Currency Future	0.0000	610.0000	100.000	0	0	0
25/09/2009	€ / R	2010/06/14	11.50	Put	Currency Future	637.0000	706.0000	10.832	0	0	0
25/09/2009	€ / R	2010/06/14	11.50	Call	Currency Future	673.0000	628.0000	(6.686)	0	0	0
25/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	899.0000	979.0000	8.899	0	0	0
25/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	535.0000	501.0000	(6.355)	0	0	0
25/09/2009	€ / R	2010/06/14	13.45	Put	Currency Future	2,165.0000	2,262.0000	4.480	0	0	0
25/09/2009	€ / R	2010/06/14	17.45	Put	Currency Future	5,971.0000	6,076.0000	1.758	0	0	0
25/09/2009	€ / R	2010/06/14	15.45	Put	Currency Future	4,030.0000	4,133.0000	2.556	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
25/09/2009	€ / R 2010/06/14	15.45	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
25/09/2009	€ / R 2010/06/14	17.45	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
25/09/2009	€ / R 2010/06/14	15.55	Put	Currency Future	0.0000	4,229.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,927.0000	8,040.0000	1.426	0	0	0
25/09/2009	€ / R 2010/06/14	13.55	Put	Currency Future	0.0000	2,351.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	15.55	Call	Currency Future	0.0000	101.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	13.45	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
25/09/2009	€ / R 2010/06/14	17.55	Call	Currency Future	0.0000	45.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	17.55	Put	Currency Future	0.0000	6,173.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	13.55	Call	Currency Future	0.0000	223.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	19.45	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/09/2009	€ / R 2010/06/14	10.55	Put	Currency Future	0.0000	256.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	9.55	Put	Currency Future	0.0000	67.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	7.55	Call	Currency Future	0.0000	3,888.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	7.55	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	8.55	Call	Currency Future	0.0000	2,903.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	8.55	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	9.55	Call	Currency Future	0.0000	1,939.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	10.55	Call	Currency Future	0.0000	1,128.0000	100.000	0	0	0
25/09/2009	€ / R 2010/06/14	10.45	Put	Currency Future	195.0000	224.0000	14.872	0	0	0
25/09/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,976.0000	8,089.0000	1.417	0	0	0
25/09/2009	€ / R 2010/06/14	9.45	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
25/09/2009	€ / R 2010/06/14	9.50	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
25/09/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,243.0000	1,162.0000	(6.516)	0	0	0
25/09/2009	€ / R 2010/06/14	10.50	Put	Currency Future	207.0000	240.0000	15.942	0	0	0
25/09/2009	€ / R 2010/06/14	13.50	Call	Currency Future	246.0000	229.0000	(6.911)	0	0	0
25/09/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,090.0000	1,984.0000	(5.072)	0	0	0
25/09/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,065.0000	2,952.0000	(3.687)	0	0	0
25/09/2009	€ / R 2010/06/14	8.50	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
25/09/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,050.0000	3,937.0000	(2.790)	0	0	0
25/09/2009	€ / R 2010/06/14	7.50	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
25/09/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,210.0000	2,307.0000	4.389	0	0	0
25/09/2009	€ / R 2010/06/14	15.50	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
25/09/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,078.0000	4,181.0000	2.526	0	0	0
25/09/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,114.0000	3,002.0000	(3.597)	0	0	0
25/09/2009	€ / R 2010/06/14	8.45	Put	Currency Future	28.0000	30.0000	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
25/09/2009	€ / R	2010/06/14	9.45	Call	Currency Future	2,138.0000	2,029.0000	(5.098)	0	0	0
25/09/2009	€ / R	2010/06/14	7.45	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
25/09/2009	€ / R	2010/06/14	7.45	Call	Currency Future	4,099.0000	3,987.0000	(2.732)	0	0	0
25/09/2009	€ / R	2010/06/14	19.55	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
25/09/2009	€ / R	2010/06/14	17.50	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
25/09/2009	€ / R	2010/06/14	17.50	Put	Currency Future	6,020.0000	6,125.0000	1.744	0	0	0
25/09/2009	€ / R	2010/06/14	19.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/09/2009	€ / R	2010/06/14	10.45	Call	Currency Future	1,281.0000	1,196.0000	(6.635)	0	0	0
25/09/2009	€ / R	2010/06/14	19.55	Put	Currency Future	0.0000	8,139.0000	100.000	0	0	0
25/09/2009	AL13	2009/11/05			Index Future	249.1480	248.9640	(0.074)	0.0000	0.0000	10
25/09/2009	ALBI	2009/11/05			Index Future	299.1730	298.2360	(0.313)	298.7500	298.7500	760
25/09/2009	ALBI	2010/02/04			Index Future	304.6590	303.6820	(0.321)	0.0000	0.0000	0
25/09/2009	CRD1	2009/11/05			Index Future	128.0930	127.9170	(0.137)	0.0000	0.0000	2
25/09/2009	CRD1	2010/02/04			Index Future	130.4410	130.2600	(0.139)	0.0000	0.0000	0
25/09/2009	GOVI	2009/11/05			jGovi	300.8500	299.9110	(0.312)	0.0000	0.0000	695
25/09/2009	GOVI	2010/02/04			jGovi	306.3665	305.4045	(0.314)	0.0000	0.0000	0
25/09/2009	ILBI	2009/11/05			Index Future	362.3340	362.3340	-	0.0000	0.0000	3
25/09/2009	J153	2010/08/31			jSwap	7.2880	7.3056	0.241	0.0000	0.0000	0
25/09/2009	J157	2015/09/15			jSwap	8.6470	8.7510	1.203	0.0000	0.0000	0
25/09/2009	J186	2026/12/21			jSwap	8.2830	8.3750	1.111	0.0000	0.0000	0
25/09/2009	J201	2014/12/22			jSwap	8.5080	8.5980	1.058	0.0000	0.0000	0
25/09/2009	J203	2017/09/15			jSwap	8.7590	8.8480	1.016	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
25/09/2009	J204	2018/12/21			jSwap	8.7170	8.8040	0.998	0.0000	0.0000	0
25/09/2009	J207	2020/01/15			jSwap	8.7140	8.8080	1.079	0.0000	0.0000	0
25/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
25/09/2009	JFRA	2009/11/05			jFra	6.9700	6.9950	0.359	0.0000	0.0000	0
25/09/2009	JFRA	2010/02/04			jFra	6.9580	7.0250	0.963	0.0000	0.0000	0
25/09/2009	JFRA	2010/05/06			jFra	7.0770	7.1440	0.947	0.0000	0.0000	0
25/09/2009	JFRA	2010/08/05			jFra	7.3570	7.4570	1.359	0.0000	0.0000	0
25/09/2009	JFRA	2010/11/04			jFra	7.7200	7.8080	1.140	0.0000	0.0000	0
25/09/2009	JN02	2009/11/05			jNote	7.6240	7.7090	1.115	0.0000	0.0000	0
25/09/2009	JN02	2010/02/04			jNote	7.8580	7.9570	1.260	0.0000	0.0000	0
25/09/2009	JN05	2009/11/05			jNote	8.5100	8.6060	1.128	0.0000	0.0000	0
25/09/2009	JN05	2010/02/04			jNote	8.6370	8.7410	1.204	0.0000	0.0000	0
25/09/2009	JN10	2009/11/05			jNote	8.6810	8.7760	1.094	0.0000	0.0000	0
25/09/2009	JN10	2010/02/04			jNote	8.7340	8.8330	1.134	0.0000	0.0000	0
25/09/2009	JROD	2009/09/30			jRod	6.9610	6.9600	(0.014)	0.0000	0.0000	0
25/09/2009	JROD	2009/10/30			jRod	6.8750	6.8770	0.029	0.0000	0.0000	0
25/09/2009	JROD	2009/11/30			jRod	6.8870	6.8990	0.174	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
25/09/2009	JROD	2009/12/31			jRod	6.9980	6.9980	-	0.0000	0.0000	0
25/09/2009	OTH1	2009/11/05			Index Future	289.9240	288.8960	(0.355)	0.0000	0.0000	3
25/09/2009	OTH1	2010/02/04			Index Future	295.2400	294.1880	(0.356)	0.0000	0.0000	0
25/09/2009	R153	2009/11/05			Bond Future	7.3110	7.3320	0.287	0.0000	0.0000	0
25/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	652.0000	669.0000	2.607	0	0	0
25/09/2009	R155	2009/11/05			Bond Future	7.5220	7.5350	0.173	0.0000	0.0000	0
25/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	213.0000	212.0000	(0.469)	0	0	0
25/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	613.0000	590.0000	(3.752)	0	0	0
25/09/2009	R157	2009/11/05			Bond Future	8.2520	8.3010	0.594	0.0000	0.0000	9,350
25/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	131.0000	98.0000	(25.191)	0	0	0
25/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,158.0000	4,382.0000	5.387	0	0	0
25/09/2009	R157	2010/02/04			Bond Future	8.3320	8.3840	0.624	0.0000	0.0000	0
25/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,903.0000	4,076.0000	4.432	0	0	0
25/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	935.0000	848.0000	(9.305)	0	0	0
25/09/2009	R157	2010/05/06			Bond Future	8.3890	8.4450	0.668	0.0000	0.0000	0
25/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,788.0000	2,633.0000	(5.560)	0	0	0
25/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,256.0000	2,370.0000	5.053	0	0	0
25/09/2009	R157	2010/08/05			Bond Future	8.4150	8.4750	0.713	0.0000	0.0000	0
25/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,238.0000	2,343.0000	4.692	0	0	0
25/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,766.0000	3,596.0000	(4.514)	0	0	0
25/09/2009	R186	2009/11/05			Bond Future	8.7950	8.8550	0.682	0.0000	0.0000	11,606
25/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,061.0000	1,742.0000	(15.478)	0	0	0
25/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,500.0000	2,763.0000	10.520	0	0	240
25/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,412.0000	1,578.0000	11.756	0	0	5,000
25/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,382.0000	2,967.0000	(12.271)	0	0	0
25/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	74.0000	49.0000	(33.784)	0	0	240

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,959.0000	11,516.0000	5.083	0	0	0
25/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	21.0000	13.0000	(38.095)	0	0	5,000
25/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,736.0000	14,309.0000	4.172	0	0	0
25/09/2009	R186	2010/02/04			Bond Future	8.8410	8.9030	0.701	0.0000	0.0000	0
25/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,812.0000	1,616.0000	(10.817)	0	0	0
25/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,707.0000	8,104.0000	5.151	0	0	0
25/09/2009	R186	2010/05/06			Bond Future	8.8790	8.9430	0.721	0.0000	0.0000	0
25/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,505.0000	4,756.0000	5.572	0	0	0
25/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,645.0000	5,291.0000	(6.271)	0	0	0
25/09/2009	R186	2010/08/05			Bond Future	8.9020	8.9680	0.741	0.0000	0.0000	0
25/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,484.0000	7,093.0000	(5.224)	0	0	0
25/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,285.0000	4,511.0000	5.274	0	0	0
25/09/2009	R201	2009/11/05			Bond Future	8.3080	8.3570	0.590	0.0000	0.0000	488
25/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,494.0000	3,676.0000	5.209	0	0	0
25/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	76.0000	55.0000	(27.632)	0	0	0
25/09/2009	R201	2010/02/04			Bond Future	8.3760	8.4290	0.633	0.0000	0.0000	0
25/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	421.0000	374.0000	(11.164)	0	0	0
25/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,970.0000	4,132.0000	4.081	0	0	0
25/09/2009	R201	2010/05/06			Bond Future	8.4290	8.4860	0.676	0.0000	0.0000	0
25/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,100.0000	1,979.0000	(5.762)	0	0	0
25/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,831.0000	1,926.0000	5.188	0	0	0
25/09/2009	R201	2010/08/05			Bond Future	8.4510	8.5120	0.722	0.0000	0.0000	0
25/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,343.0000	1,415.0000	5.361	0	0	0
25/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,302.0000	3,154.0000	(4.482)	0	0	0
25/09/2009	R203	2009/11/05			Bond Future	8.7370	8.7860	0.561	0.0000	0.0000	1,570
25/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,160.0000	7,416.0000	3.575	0	0	0
25/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	45.0000	32.0000	(28.889)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	R203	2010/02/04			Bond Future	8.8090	8.8600	0.579	0.0000	0.0000	0
25/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,551.0000	4,724.0000	3.801	0	0	0
25/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,223.0000	1,124.0000	(8.095)	0	0	0
25/09/2009	R203	2010/05/06			Bond Future	8.8630	8.9170	0.609	0.0000	0.0000	0
25/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,847.0000	2,960.0000	3.969	0	0	0
25/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,557.0000	3,390.0000	(4.695)	0	0	0
25/09/2009	R203	2010/08/05			Bond Future	8.8960	8.9520	0.629	0.0000	0.0000	0
25/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,980.0000	3,086.0000	3.557	0	0	0
25/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,755.0000	4,576.0000	(3.764)	0	0	0
25/09/2009	R204	2009/11/05			Bond Future	8.7420	8.7920	0.572	0.0000	0.0000	2,868
25/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	47.0000	33.0000	(29.787)	0	0	0
25/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,903.0000	8,189.0000	3.619	0	0	0
25/09/2009	R204	2010/02/04			Bond Future	8.8030	8.8550	0.591	0.0000	0.0000	0
25/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,984.0000	5,177.0000	3.872	0	0	0
25/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,354.0000	1,243.0000	(8.198)	0	0	0
25/09/2009	R204	2010/05/06			Bond Future	8.8530	8.9070	0.610	0.0000	0.0000	0
25/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,944.0000	3,759.0000	(4.691)	0	0	0
25/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,104.0000	3,228.0000	3.995	0	0	0
25/09/2009	R204	2010/08/05			Bond Future	8.8840	8.9410	0.642	0.0000	0.0000	0
25/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,950.0000	4,747.0000	(4.101)	0	0	0
25/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,920.0000	3,037.0000	4.007	0	0	0
25/09/2009	R206	2009/11/05			Bond Future	8.3740	8.4130	0.466	0.0000	0.0000	1,121
25/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,082.0000	3,203.0000	3.926	0	0	0
25/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	51.0000	39.0000	(23.529)	0	0	0
25/09/2009	R206	2010/02/04			Bond Future	8.4570	8.4990	0.497	0.0000	0.0000	0
25/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	321.0000	291.0000	(9.346)	0	0	0
25/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,467.0000	3,572.0000	3.029	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	R206	2010/05/06			Bond Future	8.5300	8.5750	0.528	0.0000	0.0000	0
25/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,322.0000	1,374.0000	3.933	0	0	0
25/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,988.0000	1,903.0000	(4.276)	0	0	0
25/09/2009	R206	2010/08/05			Bond Future	8.5680	8.6180	0.584	0.0000	0.0000	0
25/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,181.0000	1,230.0000	4.149	0	0	0
25/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,407.0000	2,314.0000	(3.864)	0	0	0
25/09/2009	R207	2009/11/05			Bond Future	8.8910	8.9410	0.562	0.0000	0.0000	600
25/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,115.0000	9,412.0000	3.258	0	0	0
25/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	27.0000	18.0000	(33.333)	0	0	0
25/09/2009	R207	2010/02/04			Bond Future	8.9510	9.0020	0.570	0.0000	0.0000	0
25/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,230.0000	1,126.0000	(8.455)	0	0	0
25/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,579.0000	5,781.0000	3.621	0	0	0
25/09/2009	R207	2010/05/06			Bond Future	9.0040	9.0570	0.589	0.0000	0.0000	0
25/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,423.0000	4,227.0000	(4.431)	0	0	0
25/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,987.0000	3,103.0000	3.883	0	0	0
25/09/2009	R207	2010/08/05			Bond Future	9.0390	9.0950	0.620	0.0000	0.0000	0
25/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,804.0000	2,915.0000	3.959	0	0	0
25/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,424.0000	5,211.0000	(3.927)	0	0	0
25/09/2009	R208	2009/11/05			Bond Future	8.8900	8.9390	0.551	0.0000	0.0000	5,008
25/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,696.0000	7,994.0000	3.872	0	0	0
25/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	37.0000	25.0000	(32.432)	0	0	0
25/09/2009	R208	2010/02/04			Bond Future	8.9460	8.9970	0.570	0.0000	0.0000	0
25/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,492.0000	1,366.0000	(8.445)	0	0	0
25/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,337.0000	4,528.0000	4.404	0	0	0
25/09/2009	R208	2010/05/06			Bond Future	8.9920	9.0450	0.589	0.0000	0.0000	0
25/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,652.0000	2,772.0000	4.525	0	0	0
25/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,217.0000	4,012.0000	(4.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	R208	2010/08/05			Bond Future	9.0220	9.0770	0.610	0.0000	0.0000	0
25/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,587.0000	5,367.0000	(3.938)	0	0	0
25/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,758.0000	2,869.0000	4.025	0	0	0
25/09/2009	R209	2009/11/05			Bond Future	8.3340	8.3940	0.720	0.0000	0.0000	3,023
25/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	136.0000	93.0000	(31.618)	0	0	0
25/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,965.0000	8,441.0000	5.976	0	0	0
25/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	314.0000	357.0000	13.694	0	0	0
25/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	5,000
25/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	5,770.0000	5,295.0000	(8.232)	0	0	0
25/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,148.0000	13,662.0000	3.909	0	0	0
25/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	42.0000	26.0000	(38.095)	0	0	0
25/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,463.0000	10,966.0000	4.807	0	0	0
25/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,901.0000	10,385.0000	(4.734)	0	0	0
25/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	20.0000	22.0000	10.000	0	0	2,970
25/09/2009	R209	2010/02/04			Bond Future	8.3600	8.4210	0.730	0.0000	0.0000	0
25/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	913.0000	796.0000	(12.815)	0	0	2,500
25/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,952.0000	9,359.0000	4.546	0	0	0
25/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,593.0000	12,097.0000	(3.939)	0	0	0
25/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	289.0000	316.0000	9.343	0	0	0
25/09/2009	R209	2010/05/06			Bond Future	8.3770	8.4400	0.752	0.0000	0.0000	0
25/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,880.0000	4,100.0000	5.670	0	0	0
25/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,926.0000	4,607.0000	(6.476)	0	0	0
25/09/2009	R209	2010/08/05			Bond Future	8.3820	8.4470	0.775	0.0000	0.0000	0
25/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,829.0000	4,026.0000	5.145	0	0	0
25/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,885.0000	6,527.0000	(5.200)	0	0	0
25/09/2009	TRT1	2009/11/05			Index Future	297.0670	296.1410	(0.312)	0.0000	0.0000	100
25/09/2009	TRT1	2010/02/04			Index Future	302.5140	301.5650	(0.314)	0.0000	0.0000	0
25/09/2009	ZAAD	2009/12/14			Currency Future	6.5474	6.4672	(1.225)	0.0000	0.0000	4,604
25/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	568.0000	630.0000	10.915	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	91.0000	66.0000	(27.473)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	550.0000	475.0000	(13.636)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	293.0000	339.0000	15.700	0	0	0
25/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	81.0000	89.0000	9.877	0	0	0
25/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	198.0000	233.0000	17.677	0	0	0
25/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	93.0000	102.0000	9.677	0	0	0
25/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	66.0000	47.0000	(28.788)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	443.0000	499.0000	12.641	0	0	0
25/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,003.0000	4,083.0000	1.999	0	0	0
25/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
25/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,749.0000	1,669.0000	(4.574)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	428.0000	356.0000	(16.822)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,047.0000	3,967.0000	(1.977)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	106.0000	117.0000	10.377	0	0	0
25/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	176.0000	202.0000	14.773	0	0	0
25/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,997.0000	3,917.0000	(2.002)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
25/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	318.0000	251.0000	(21.069)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	318.0000	251.0000	(21.069)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,097.0000	4,017.0000	(1.953)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	353.0000	284.0000	(19.547)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	223.0000	169.0000	(24.215)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	366.0000	416.0000	13.661	0	0	0
25/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	636.0000	560.0000	(11.950)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	195.0000	150.0000	(23.077)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	353.0000	284.0000	(19.547)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	91.0000	66.0000	(27.473)	0	0	0
25/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,998.0000	1,918.0000	(4.004)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	121.0000	133.0000	9.917	0	0	0
25/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	121.0000	133.0000	9.917	0	0	0



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25/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,747.0000	2,667.0000	(2.912)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,097.0000	3,017.0000	(2.583)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	260.0000	302.0000	16.154	0	0	0
25/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	106.0000	117.0000	10.377	0	0	0
25/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	329.0000	377.0000	14.590	0	0	0
25/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	113.0000	84.0000	(25.664)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	175.0000	134.0000	(23.429)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
25/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	141.0000	106.0000	(24.823)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	157.0000	119.0000	(24.204)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	390.0000	319.0000	(18.205)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	285.0000	219.0000	(23.158)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,008.0000	929.0000	(7.837)	0	0	0
25/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,853.0000	3,933.0000	2.076	0	0	0
25/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,747.0000	3,667.0000	(2.135)	0	0	0
25/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	468.0000	394.0000	(15.812)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	195.0000	150.0000	(23.077)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	404.0000	457.0000	13.119	0	0	0
25/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	443.0000	499.0000	12.641	0	0	0
25/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,903.0000	5,983.0000	1.355	0	0	0
25/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	70.0000	77.0000	10.000	0	0	0
25/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	137.0000	152.0000	10.949	0	0	0
25/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	228.0000	267.0000	17.105	0	0	0
25/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,155.0000	1,075.0000	(6.926)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,903.0000	7,983.0000	1.012	0	0	0
25/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,303.0000	6,383.0000	1.269	0	0	0
25/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,451.0000	1,371.0000	(5.513)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,003.0000	8,083.0000	1.000	0	0	0
25/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,098.0000	2,018.0000	(3.813)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,897.0000	3,817.0000	(2.053)	0	0	0
25/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	198.0000	233.0000	17.677	0	0	0
25/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	101.0000	74.0000	(26.733)	0	0	0
25/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,997.0000	5,917.0000	(1.334)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,053.0000	4,133.0000	1.974	0	0	0
25/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,859.0000	1,937.0000	4.196	0	0	0
25/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,803.0000	4,883.0000	1.666	0	0	0
25/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	404.0000	457.0000	13.119	0	0	0
25/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,053.0000	6,133.0000	1.322	0	0	0
25/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,797.0000	3,717.0000	(2.107)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
25/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,903.0000	3,983.0000	2.050	0	0	0
25/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,697.0000	5,617.0000	(1.404)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	593.0000	517.0000	(12.816)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	141.0000	106.0000	(24.823)	0	0	0
25/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	155.0000	172.0000	10.968	0	0	0
25/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,948.0000	1,868.0000	(4.107)	0	0	0
25/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	681.0000	604.0000	(11.307)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	101.0000	74.0000	(26.733)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,797.0000	2,717.0000	(2.860)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,853.0000	5,933.0000	1.367	0	0	0
25/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,908.0000	1,987.0000	4.140	0	0	0
25/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,897.0000	2,817.0000	(2.761)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
25/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	293.0000	339.0000	15.700	0	0	0
25/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	253.0000	190.0000	(24.901)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,947.0000	3,867.0000	(2.027)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,853.0000	7,933.0000	1.019	0	0	0
25/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,809.0000	1,888.0000	4.367	0	0	0
25/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
25/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	285.0000	219.0000	(23.158)	0	0	0
25/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,803.0000	5,883.0000	1.379	0	0	0
25/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	772.0000	694.0000	(10.104)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,106.0000	1,026.0000	(7.233)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,304.0000	3,384.0000	2.421	0	0	0
25/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	428.0000	356.0000	(16.822)	0	0	0
25/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,803.0000	7,883.0000	1.025	0	0	0
25/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	508.0000	434.0000	(14.567)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
25/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,057.0000	977.0000	(7.569)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,147.0000	4,067.0000	(1.929)	0	0	0
25/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	126.0000	94.0000	(25.397)	0	0	0
25/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	61.0000	67.0000	9.836	0	0	0
25/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,553.0000	4,633.0000	1.757	0	0	0
25/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
25/09/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,198.0000	2,118.0000	(3.640)	0	0	0
25/09/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,204.0000	1,124.0000	(6.645)	0	0	0
25/09/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	81.0000	89.0000	9.877	0	0	0
25/09/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
25/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,054.0000	3,134.0000	2.620	0	0	0
25/09/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,148.0000	2,068.0000	(3.724)	0	0	0
25/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,697.0000	2,617.0000	(2.966)	0	0	0
25/09/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,147.0000	3,067.0000	(2.542)	0	0	0
25/09/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,004.0000	3,084.0000	2.663	0	0	0
25/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,256.0000	2,335.0000	3.502	0	0	0
25/09/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,048.0000	1,968.0000	(3.906)	0	0	0
25/09/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,103.0000	6,183.0000	1.311	0	0	0
25/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,197.0000	3,117.0000	(2.502)	0	0	0
25/09/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	366.0000	416.0000	13.661	0	0	0
25/09/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,513.0000	1,590.0000	5.089	0	0	0
25/09/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
25/09/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,947.0000	2,867.0000	(2.715)	0	0	0
25/09/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,803.0000	3,883.0000	2.104	0	0	0
25/09/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	157.0000	119.0000	(24.204)	0	0	0
25/09/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,197.0000	4,117.0000	(1.906)	0	0	0
25/09/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2009/12/14	8.85	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
25/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,562.0000	1,640.0000	4.994	0	0	0
25/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,958.0000	2,037.0000	4.035	0	0	0
25/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,103.0000	4,183.0000	1.950	0	0	0
25/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,799.0000	1,719.0000	(4.447)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	260.0000	302.0000	16.154	0	0	0
25/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,306.0000	2,385.0000	3.426	0	0	0
25/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,447.0000	4,367.0000	(1.799)	0	0	0
25/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	113.0000	84.0000	(25.664)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	253.0000	190.0000	(24.901)	0	0	0
25/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,503.0000	4,583.0000	1.777	0	0	0
25/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,947.0000	5,867.0000	(1.345)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,953.0000	8,033.0000	1.006	0	0	0
25/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,107.0000	2,186.0000	3.749	0	0	0
25/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	137.0000	152.0000	10.949	0	0	0
25/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,303.0000	4,383.0000	1.859	0	0	0
25/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	912.0000	834.0000	(8.553)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	726.0000	649.0000	(10.606)	0	0	0
25/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,953.0000	6,033.0000	1.344	0	0	0
25/09/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
25/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	155.0000	172.0000	10.968	0	0	0
25/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,303.0000	8,383.0000	0.964	0	0	0
25/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,953.0000	4,033.0000	2.024	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,899.0000	1,818.0000	(4.265)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,053.0000	8,133.0000	0.993	0	0	0
25/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,497.0000	4,417.0000	(1.779)	0	0	0
25/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,047.0000	2,967.0000	(2.626)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	960.0000	881.0000	(8.229)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,501.0000	1,420.0000	(5.396)	0	0	0
25/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,003.0000	6,083.0000	1.333	0	0	0
25/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,997.0000	2,917.0000	(2.669)	0	0	0
25/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,253.0000	4,333.0000	1.881	0	0	0
25/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,057.0000	2,136.0000	3.841	0	0	0
25/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
25/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,253.0000	6,333.0000	1.279	0	0	0
25/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,008.0000	2,086.0000	3.884	0	0	0
25/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,699.0000	1,619.0000	(4.709)	0	0	0
25/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,697.0000	3,617.0000	(2.164)	0	0	0
25/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,203.0000	6,283.0000	1.290	0	0	0
25/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,253.0000	8,333.0000	0.969	0	0	0
25/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
25/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,356.0000	2,435.0000	3.353	0	0	0
25/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,353.0000	4,433.0000	1.838	0	0	0
25/09/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,206.0000	2,285.0000	3.581	0	0	0
25/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	818.0000	740.0000	(9.535)	0	0	0
25/09/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,203.0000	4,283.0000	1.903	0	0	0
25/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,103.0000	8,183.0000	0.987	0	0	0
25/09/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,203.0000	8,283.0000	0.975	0	0	0
25/09/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,353.0000	6,433.0000	1.259	0	0	0
25/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,153.0000	8,233.0000	0.981	0	0	0
25/09/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,153.0000	6,233.0000	1.300	0	0	0
25/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,153.0000	4,233.0000	1.926	0	0	0
25/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,647.0000	3,567.0000	(2.194)	0	0	0
25/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,647.0000	2,567.0000	(3.022)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
25/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,650.0000	1,569.0000	(4.909)	0	0	0
25/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,157.0000	2,236.0000	3.662	0	0	0
25/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,353.0000	8,433.0000	0.958	0	0	0
25/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,847.0000	3,767.0000	(2.080)	0	0	0
25/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	865.0000	787.0000	(9.017)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,847.0000	2,767.0000	(2.810)	0	0	0
25/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,849.0000	1,769.0000	(4.327)	0	0	0
25/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	66.0000	47.0000	(28.788)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	791.0000	860.0000	8.723	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	81.0000	59.0000	(27.160)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	484.0000	542.0000	11.983	0	0	0
25/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	568.0000	630.0000	10.915	0	0	0
25/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	700.0000	767.0000	9.571	0	0	0
25/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	656.0000	721.0000	9.909	0	0	0
25/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
25/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	484.0000	542.0000	11.983	0	0	0
25/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	81.0000	59.0000	(27.160)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	612.0000	675.0000	10.294	0	0	0
25/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	73.0000	53.0000	(27.397)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	59.0000	42.0000	(28.814)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
25/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	656.0000	721.0000	9.909	0	0	0
25/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	746.0000	813.0000	8.981	0	0	0
25/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	526.0000	586.0000	11.407	0	0	0
25/09/2009	ZAAD	2010/03/15			Currency Future	6.6047	6.5239	(1.223)	0.0000	0.0000	118
25/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,199.0000	4,279.0000	1.905	0	0	0
25/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	576.0000	507.0000	(11.979)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,076.0000	998.0000	(7.249)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	310.0000	258.0000	(16.774)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	435.0000	472.0000	8.506	0	0	0
25/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	543.0000	586.0000	7.919	0	0	0
25/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	310.0000	258.0000	(16.774)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,196.0000	8,276.0000	0.976	0	0	0
25/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,850.0000	3,930.0000	2.078	0	0	0
25/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	415.0000	350.0000	(15.663)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	153.0000	166.0000	8.497	0	0	0
25/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	273.0000	225.0000	(17.582)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	225.0000	183.0000	(18.667)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	198.0000	160.0000	(19.192)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	291.0000	241.0000	(17.182)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	24.0000	29.0000	20.833	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	368.0000	401.0000	8.967	0	0	0
25/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	506.0000	547.0000	8.103	0	0	0
25/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	336.0000	367.0000	9.226	0	0	0
25/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,196.0000	6,277.0000	1.307	0	0	0
25/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,847.0000	5,927.0000	1.368	0	0	0
25/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	211.0000	226.0000	7.109	0	0	0
25/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	445.0000	379.0000	(14.831)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	211.0000	171.0000	(18.957)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,028.0000	953.0000	(7.296)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,155.0000	4,074.0000	(1.949)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	95.0000	105.0000	10.526	0	0	0
25/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,055.0000	2,974.0000	(2.651)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	306.0000	334.0000	9.150	0	0	0
25/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,996.0000	8,076.0000	1.001	0	0	0
25/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	649.0000	579.0000	(10.786)	0	0	0
25/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	660.0000	708.0000	7.273	0	0	0
25/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,246.0000	6,327.0000	1.297	0	0	0
25/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,055.0000	3,974.0000	(1.998)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	280.0000	303.0000	8.214	0	0	0
25/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	255.0000	210.0000	(17.647)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	360.0000	297.0000	(17.500)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,997.0000	6,077.0000	1.334	0	0	0
25/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,155.0000	3,074.0000	(2.567)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	137.0000	149.0000	8.759	0	0	0
25/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	122.0000	133.0000	9.016	0	0	0
25/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,946.0000	8,027.0000	1.019	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,096.0000	8,176.0000	0.988	0	0	0
25/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,146.0000	6,227.0000	1.318	0	0	0
25/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	256.0000	273.0000	6.641	0	0	0
25/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,299.0000	4,379.0000	1.861	0	0	0
25/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	83.0000	92.0000	10.843	0	0	0
25/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	542.0000	473.0000	(12.731)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	727.0000	655.0000	(9.904)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
25/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	335.0000	277.0000	(17.313)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	401.0000	436.0000	8.728	0	0	0
25/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,146.0000	8,226.0000	0.982	0	0	0
25/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,028.0000	953.0000	(7.296)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
25/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	476.0000	409.0000	(14.076)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	508.0000	440.0000	(13.386)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	240.0000	196.0000	(18.333)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,010.0000	1,928.0000	(4.080)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	612.0000	542.0000	(11.438)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	190.0000	205.0000	7.895	0	0	0
25/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,663.0000	1,582.0000	(4.871)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	232.0000	249.0000	7.328	0	0	0
25/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,005.0000	3,924.0000	(2.022)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,173.0000	1,093.0000	(6.820)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	542.0000	473.0000	(12.731)	0	0	0
25/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	164.0000	132.0000	(19.512)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	72.0000	81.0000	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
25/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,097.0000	6,177.0000	1.312	0	0	0
25/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	306.0000	334.0000	9.150	0	0	0
25/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,296.0000	6,377.0000	1.287	0	0	0
25/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,159.0000	2,077.0000	(3.798)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	108.0000	118.0000	9.259	0	0	0
25/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	581.0000	626.0000	7.745	0	0	0
25/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,947.0000	6,027.0000	1.345	0	0	0
25/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,129.0000	2,201.0000	3.382	0	0	0
25/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
25/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,322.0000	2,396.0000	3.187	0	0	0
25/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	171.0000	185.0000	8.187	0	0	0
25/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	186.0000	150.0000	(19.355)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,370.0000	2,445.0000	3.165	0	0	0
25/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,950.0000	4,029.0000	2.000	0	0	0
25/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,099.0000	4,179.0000	1.952	0	0	0
25/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,846.0000	7,927.0000	1.032	0	0	0
25/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	137.0000	149.0000	8.759	0	0	0
25/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,149.0000	4,229.0000	1.928	0	0	0
25/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,033.0000	2,104.0000	3.492	0	0	0
25/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	63.0000	71.0000	12.698	0	0	0
25/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,887.0000	1,959.0000	3.816	0	0	0
25/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	688.0000	616.0000	(10.465)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	476.0000	409.0000	(14.076)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,346.0000	8,426.0000	0.959	0	0	0
25/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,984.0000	2,056.0000	3.629	0	0	0
25/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	470.0000	509.0000	8.298	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,856.0000	2,775.0000	(2.836)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,706.0000	2,625.0000	(2.993)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	171.0000	185.0000	8.187	0	0	0
25/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,059.0000	1,978.0000	(3.934)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,896.0000	7,977.0000	1.026	0	0	0
25/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,349.0000	4,429.0000	1.840	0	0	0
25/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	368.0000	401.0000	8.967	0	0	0
25/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	273.0000	225.0000	(17.582)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	435.0000	472.0000	8.506	0	0	0
25/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,177.0000	2,250.0000	3.353	0	0	0
25/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,208.0000	2,127.0000	(3.668)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,205.0000	4,124.0000	(1.926)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	240.0000	196.0000	(18.333)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,861.0000	1,779.0000	(4.406)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,839.0000	1,911.0000	3.915	0	0	0
25/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,000.0000	4,079.0000	1.975	0	0	0
25/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	894.0000	820.0000	(8.277)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,006.0000	2,924.0000	(2.728)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
25/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	387.0000	323.0000	(16.537)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,713.0000	1,631.0000	(4.787)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	767.0000	695.0000	(9.387)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,296.0000	8,376.0000	0.964	0	0	0
25/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,225.0000	2,298.0000	3.281	0	0	0
25/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,105.0000	4,024.0000	(1.973)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,806.0000	2,725.0000	(2.887)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,805.0000	3,724.0000	(2.129)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	938.0000	864.0000	(7.889)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
25/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,811.0000	1,730.0000	(4.473)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,897.0000	5,977.0000	1.357	0	0	0
25/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,910.0000	1,829.0000	(4.241)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,936.0000	2,008.0000	3.719	0	0	0
25/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,081.0000	2,153.0000	3.460	0	0	0
25/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	46.0000	54.0000	17.391	0	0	0
25/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,900.0000	3,980.0000	2.051	0	0	0
25/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,656.0000	2,575.0000	(3.050)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,762.0000	1,680.0000	(4.654)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
25/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,346.0000	6,427.0000	1.276	0	0	0

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25/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	851.0000	778.0000	(8.578)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,655.0000	3,574.0000	(2.216)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,205.0000	3,124.0000	(2.527)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,105.0000	3,024.0000	(2.609)	0	0	0
25/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	809.0000	736.0000	(9.023)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,049.0000	4,129.0000	1.976	0	0	0
25/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
25/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,800.0000	3,880.0000	2.105	0	0	0
25/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,125.0000	1,044.0000	(7.200)	0	0	0
25/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,046.0000	8,126.0000	0.994	0	0	0
25/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,109.0000	2,027.0000	(3.888)	0	0	0
25/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,047.0000	6,127.0000	1.323	0	0	0
25/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,273.0000	2,347.0000	3.256	0	0	0
25/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	983.0000	908.0000	(7.630)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,756.0000	2,675.0000	(2.939)	0	0	0
25/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,755.0000	3,674.0000	(2.157)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,960.0000	1,878.0000	(4.184)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,906.0000	2,825.0000	(2.787)	0	0	0

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25/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,905.0000	3,824.0000	(2.074)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,855.0000	3,774.0000	(2.101)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,955.0000	3,874.0000	(2.048)	0	0	0
25/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,956.0000	2,875.0000	(2.740)	0	0	0
25/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,249.0000	4,329.0000	1.883	0	0	0
25/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,246.0000	8,326.0000	0.970	0	0	0
25/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,705.0000	3,624.0000	(2.186)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,796.0000	7,877.0000	1.039	0	0	0
25/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,222.0000	1,141.0000	(6.628)	0	0	0
25/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,797.0000	5,877.0000	1.380	0	0	0
25/09/2009	ZAAD	2010/06/14			Currency Future	6.6491	6.5709	(1.176)	0.0000	0.0000	100
25/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	0
25/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,141.0000	1,055.0000	(7.537)	0	0	0
25/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,010.0000	1,931.0000	(3.930)	0	0	0
25/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,188.0000	1,102.0000	(7.239)	0	0	0
25/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,853.0000	7,930.0000	0.981	0	0	0
25/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	84.0000	68.0000	(19.048)	0	0	0
25/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,001.0000	2,923.0000	(2.599)	0	0	0
25/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	397.0000	414.0000	4.282	0	0	0
25/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	442.0000	373.0000	(15.611)	0	0	0
25/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	20.0000	7.0000	(65.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,048.0000	968.0000	(7.634)	0	0	0
25/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	396.0000	335.0000	(15.404)	0	0	0
25/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,157.0000	2,079.0000	(3.616)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,905.0000	5,982.0000	1.304	0	0	0
25/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
25/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
25/09/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	18.0000	6.0000	(66.667)	0	0	0
25/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,855.0000	5,932.0000	1.315	0	0	0
25/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,108.0000	2,030.0000	(3.700)	0	0	0
25/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	19.0000	7.0000	(63.158)	0	0	0
25/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,002.0000	8,080.0000	0.975	0	0	0
25/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	418.0000	353.0000	(15.550)	0	0	0
25/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	342.0000	352.0000	2.924	0	0	0
25/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,871.0000	3,936.0000	1.679	0	0	0
25/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,985.0000	2,048.0000	3.174	0	0	0
25/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,937.0000	2,000.0000	3.252	0	0	0
25/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,920.0000	3,986.0000	1.684	0	0	0
25/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,004.0000	6,082.0000	1.299	0	0	0
25/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	369.0000	383.0000	3.794	0	0	0
25/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
25/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,902.0000	7,980.0000	0.987	0	0	0
25/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,019.0000	4,086.0000	1.667	0	0	0
25/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	317.0000	325.0000	2.524	0	0	0
25/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	79.0000	61.0000	(22.785)	0	0	0
25/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,151.0000	3,072.0000	(2.507)	0	0	0
25/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,101.0000	3,022.0000	(2.548)	0	0	0
25/09/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	3,999.0000	3,921.0000	(1.950)	0	0	0
25/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	377.0000	318.0000	(15.650)	0	0	0
25/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,099.0000	4,021.0000	(1.903)	0	0	0
25/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,080.0000	2,140.0000	2.885	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/09/2009	ZAAD 2010/06/14	2.50	Call	Currency Future	4,149.0000	4,071.0000	(1.880)	0	0	0
25/09/2009	ZAAD 2010/06/14	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD 2010/06/14	6.70	Put	Currency Future	427.0000	447.0000	4.684	0	0	0
25/09/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	2,059.0000	1,980.0000	(3.837)	0	0	0
25/09/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	3,051.0000	2,972.0000	(2.589)	0	0	0
25/09/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/09/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	4,049.0000	3,971.0000	(1.926)	0	0	0
25/09/2009	ZAAD 2010/06/14	14.60	Put	Currency Future	7,952.0000	8,030.0000	0.981	0	0	0
25/09/2009	ZAAD 2010/06/14	4.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/09/2009	ZAAD 2010/06/14	5.60	Call	Currency Future	1,095.0000	1,011.0000	(7.671)	0	0	0
25/09/2009	ZAAD 2010/06/14	3.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/09/2009	ZAAD 2010/06/14	12.60	Put	Currency Future	5,954.0000	6,032.0000	1.310	0	0	0
25/09/2009	ZAAD 2010/06/14	5.60	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
25/09/2009	ZAAD 2010/06/14	6.50	Call	Currency Future	466.0000	396.0000	(15.021)	0	0	0
25/09/2009	ZAAD 2010/06/14	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/09/2009	ZAAD 2010/06/14	10.60	Call	Currency Future	18.0000	7.0000	(61.111)	0	0	0
25/09/2009	ZAAD 2010/06/14	10.60	Put	Currency Future	3,969.0000	4,036.0000	1.688	0	0	0
25/09/2009	ZAAD 2010/06/14	8.60	Put	Currency Future	2,032.0000	2,094.0000	3.051	0	0	0
25/09/2009	ZAAD 2010/06/14	8.60	Call	Currency Future	81.0000	65.0000	(19.753)	0	0	0

**Grand Total:** **962,916**