



Derivatives High/Low Report

High/Low for 30/09/2009

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
30/09/2009	\$ / R 2009/12/14			Currency Future	7.5378	7.6640	1.674	7.7300	7.4700	344,357
30/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	412.0000	501.0000	21.602	0	0	0
30/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,762.0000	4,636.0000	(2.646)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,667.0000	2,541.0000	(4.724)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,762.0000	7,636.0000	(1.623)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,262.0000	7,136.0000	(1.735)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	291.0000	363.0000	24.742	0	0	21
30/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	348.0000	429.0000	23.276	0	0	0
30/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,249.0000	1,130.0000	(9.528)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,912.0000	5,786.0000	(2.131)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	203.0000	149.0000	(26.601)	0	0	10
30/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	617.0000	513.0000	(16.856)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,880.0000	1,756.0000	(6.596)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,062.0000	5,936.0000	(2.079)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,716.0000	2,591.0000	(4.602)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,684.0000	1,561.0000	(7.304)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	104.0000	127.0000	22.115	0	0	0
30/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,978.0000	1,854.0000	(6.269)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	17.0000	19.0000	11.765	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	383.0000	297.0000	(22.454)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	124.0000	87.0000	(29.839)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	65.0000	79.0000	21.538	0	0	50
30/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	969.0000	853.0000	(11.971)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,929.0000	1,805.0000	(6.428)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,962.0000	4,836.0000	(2.539)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	161.0000	115.0000	(28.571)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
30/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,766.0000	2,641.0000	(4.519)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	638.0000	747.0000	17.085	0	0	0
30/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	457.0000	364.0000	(20.350)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,865.0000	2,740.0000	(4.363)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,562.0000	5,436.0000	(2.265)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	51.0000	33.0000	(35.294)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	878.0000	765.0000	(12.870)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	145.0000	178.0000	22.759	0	0	0
30/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,812.0000	4,686.0000	(2.618)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	535.0000	436.0000	(18.505)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,297.0000	1,177.0000	(9.252)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	171.0000	211.0000	23.392	0	0	0
30/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	744.0000	636.0000	(14.516)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
30/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,262.0000	4,136.0000	(2.956)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	379.0000	464.0000	22.427	0	0	0
30/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	40.0000	47.0000	17.500	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
30/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	16.0000	18.0000	12.500	0	0	3,000
30/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,162.0000	4,036.0000	(3.027)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	142.0000	100.0000	(29.577)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	638.0000	747.0000	17.085	0	0	0
30/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	82.0000	100.0000	21.951	0	0	87
30/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,162.0000	6,036.0000	(2.045)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,262.0000	6,136.0000	(2.012)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,062.0000	6,936.0000	(1.784)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	123.0000	150.0000	21.951	0	0	0
30/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	8.0000	10.0000	25.000	0	0	11,185
30/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
30/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,816.0000	2,690.0000	(4.474)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,812.0000	5,686.0000	(2.168)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,538.0000	2,664.0000	4.965	0	0	0
30/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,789.0000	1,915.0000	7.043	0	0	0
30/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,562.0000	7,436.0000	(1.666)	0	0	0
30/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	264.0000	332.0000	25.758	0	0	747
30/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	260
30/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,297.0000	1,177.0000	(9.252)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,362.0000	6,236.0000	(1.981)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,540.0000	1,666.0000	8.182	0	0	0
30/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,212.0000	7,086.0000	(1.747)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,862.0000	5,736.0000	(2.149)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,015.0000	2,889.0000	(4.179)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,441.0000	1,319.0000	(8.466)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,782.0000	1,658.0000	(6.958)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,965.0000	2,839.0000	(4.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
30/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,738.0000	2,864.0000	4.602	0	0	0
30/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,194.0000	1,318.0000	10.385	0	0	0
30/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	319.0000	395.0000	23.824	0	0	15,512
30/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,108.0000	990.0000	(10.650)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,762.0000	5,636.0000	(2.187)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,362.0000	4,236.0000	(2.889)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,938.0000	3,064.0000	4.289	0	0	0
30/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,293.0000	1,417.0000	9.590	0	0	0
30/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	788.0000	678.0000	(13.959)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	181.0000	131.0000	(27.624)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,370.0000	2,246.0000	(5.232)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,155.0000	1,036.0000	(10.303)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
30/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,243.0000	1,368.0000	10.056	0	0	0
30/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,862.0000	7,736.0000	(1.603)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,288.0000	2,414.0000	5.507	0	0	0
30/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	76.0000	92.0000	21.053	73	73	100
30/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	203.0000	250.0000	23.153	0	0	0
30/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
30/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,061.0000	944.0000	(11.027)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,188.0000	3,314.0000	3.952	0	0	0
30/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,012.0000	6,886.0000	(1.797)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,393.0000	1,272.0000	(8.686)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,462.0000	5,336.0000	(2.307)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	70.0000	85.0000	21.429	0	0	0

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30/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,915.0000	2,789.0000	(4.322)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,238.0000	4,364.0000	2.973	0	0	0
30/09/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	598.0000	703.0000	17.559	0	0	0
30/09/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,288.0000	3,414.0000	3.832	0	0	0
30/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	348.0000	265.0000	(23.851)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	31.0000	36.0000	16.129	0	0	15,512
30/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	123.0000	150.0000	21.951	0	0	200
30/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
30/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,562.0000	4,436.0000	(2.762)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	420.0000	330.0000	(21.429)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,640.0000	1,765.0000	7.622	0	0	0
30/09/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,588.0000	3,714.0000	3.512	0	0	0
30/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	252.0000	189.0000	(25.000)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	315.0000	236.0000	(25.079)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	535.0000	436.0000	(18.505)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	878.0000	765.0000	(12.870)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,027.0000	1,903.0000	(6.117)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,114.0000	2,988.0000	(4.046)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,362.0000	5,236.0000	(2.350)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	767.0000	883.0000	15.124	0	0	0
30/09/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,788.0000	2,914.0000	4.519	0	0	0
30/09/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,939.0000	2,065.0000	6.498	0	0	0
30/09/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	240.0000	303.0000	26.250	0	0	0
30/09/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	96.0000	117.0000	21.875	0	0	0
30/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	65.0000	79.0000	21.538	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,076.0000	1,952.0000	(5.973)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,488.0000	2,614.0000	5.064	0	0	0
30/09/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,188.0000	2,314.0000	5.759	0	0	0
30/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	186.0000	229.0000	23.118	0	0	0
30/09/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	35.0000	41.0000	17.143	0	0	75
30/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	969.0000	853.0000	(11.971)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,667.0000	2,541.0000	(4.724)	0	0	0
30/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	227.0000	168.0000	(25.991)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	446.0000	539.0000	20.852	0	0	0
30/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,202.0000	1,083.0000	(9.900)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	833.0000	721.0000	(13.445)	0	0	0
30/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,513.0000	3,387.0000	(3.587)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,062.0000	4,936.0000	(2.489)	0	0	0
30/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,312.0000	7,186.0000	(1.723)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	348.0000	265.0000	(23.851)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	658.0000	553.0000	(15.957)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	70.0000	85.0000	21.429	0	0	0
30/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,013.0000	3,886.0000	(3.165)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	998.0000	1,122.0000	12.425	0	0	0
30/09/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,491.0000	1,616.0000	8.384	0	0	0
30/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	22.0000	25.0000	13.636	0	0	100
30/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	89.0000	108.0000	21.348	0	0	0
30/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	49.0000	58.0000	18.367	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,112.0000	4,986.0000	(2.465)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,612.0000	7,486.0000	(1.655)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	951.0000	1,073.0000	12.829	0	0	0
30/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	186.0000	229.0000	23.118	0	0	0
30/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	744.0000	636.0000	(14.516)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,363.0000	3,237.0000	(3.747)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,313.0000	3,188.0000	(3.773)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,012.0000	7,886.0000	(1.573)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,712.0000	7,586.0000	(1.634)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	558.0000	661.0000	18.459	0	0	0
30/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	617.0000	513.0000	(16.856)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	82.0000	100.0000	21.951	0	0	0
30/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
30/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,863.0000	3,737.0000	(3.262)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,113.0000	3,986.0000	(3.088)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,812.0000	5,686.0000	(2.168)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	104.0000	127.0000	22.115	0	0	100
30/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
30/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,988.0000	4,114.0000	3.159	0	0	0
30/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	157.0000	194.0000	23.567	0	0	0
30/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	24.0000	15.0000	(37.500)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	383.0000	297.0000	(22.454)	0	0	200
30/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,782.0000	1,658.0000	(6.958)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,463.0000	3,337.0000	(3.638)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,962.0000	5,836.0000	(2.113)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	812.0000	929.0000	14.409	0	0	0
30/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	904.0000	1,024.0000	13.274	0	0	0
30/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,412.0000	8,286.0000	(1.498)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	833.0000	721.0000	(13.445)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,488.0000	3,614.0000	3.612	0	0	0
30/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,512.0000	4,386.0000	(2.793)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,512.0000	6,386.0000	(1.935)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	30.0000	19.0000	(36.667)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,638.0000	2,764.0000	4.776	0	0	0
30/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,391.0000	1,517.0000	9.058	0	0	0
30/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	701.0000	594.0000	(15.264)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,108.0000	990.0000	(10.650)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,113.0000	3,986.0000	(3.088)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,312.0000	5,186.0000	(2.372)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	60.0000	39.0000	(35.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,513.0000	3,387.0000	(3.587)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
30/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,889.0000	2,015.0000	6.670	0	0	0
30/09/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,588.0000	2,714.0000	4.869	0	0	0
30/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	482.0000	578.0000	19.917	0	0	0
30/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	133.0000	164.0000	23.308	0	0	1,700
30/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
30/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,733.0000	1,609.0000	(7.155)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	575.0000	474.0000	(17.565)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,342.0000	1,467.0000	9.314	0	0	0
30/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,912.0000	8,786.0000	(1.414)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,888.0000	3,014.0000	4.363	0	0	0
30/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,096.0000	1,220.0000	11.314	0	0	0
30/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,590.0000	1,716.0000	7.925	0	0	0
30/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,388.0000	2,514.0000	5.276	0	0	0
30/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	171.0000	211.0000	23.392	0	0	0
30/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,064.0000	2,939.0000	(4.080)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,739.0000	1,865.0000	7.246	0	0	0
30/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	495.0000	400.0000	(19.192)	0	0	100
30/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,088.0000	2,214.0000	6.034	0	0	0
30/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,145.0000	1,269.0000	10.830	0	0	0
30/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,388.0000	3,514.0000	3.719	0	0	0
30/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	113.0000	138.0000	22.124	0	0	2,560
30/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,412.0000	6,286.0000	(1.965)	0	0	0
30/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,662.0000	6,536.0000	(1.891)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
30/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,441.0000	1,319.0000	(8.466)	0	0	0
30/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,862.0000	8,736.0000	(1.422)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	291.0000	363.0000	24.742	0	0	0
30/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	37.0000	44.0000	18.919	0	0	0
30/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
30/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,862.0000	6,736.0000	(1.836)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	94.0000	64.0000	(31.915)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	252.0000	189.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,712.0000	4,586.0000	(2.674)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	51.0000	33.0000	(35.294)	0	0	0
30/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,138.0000	2,264.0000	5.893	0	0	0
30/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	240.0000	303.0000	26.250	0	0	0
30/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,345.0000	1,224.0000	(8.996)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,586.0000	1,464.0000	(7.692)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,238.0000	2,364.0000	5.630	0	0	0
30/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,138.0000	3,264.0000	4.015	0	0	0
30/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	157.0000	194.0000	23.567	0	0	0
30/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,338.0000	3,464.0000	3.775	0	0	0
30/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,264.0000	3,138.0000	(3.860)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,312.0000	5,186.0000	(2.372)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	283.0000	211.0000	(25.442)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	52.0000	62.0000	19.231	0	0	0
30/09/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
30/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,238.0000	3,364.0000	3.891	0	0	0
30/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,015.0000	898.0000	(11.527)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,635.0000	1,512.0000	(7.523)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,174.0000	2,050.0000	(5.704)	0	0	0
30/09/2009	\$ / R 2009/12/14	16.45	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
30/09/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,088.0000	3,214.0000	4.080	0	0	0
30/09/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	420.0000	330.0000	(21.429)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	61.0000	73.0000	19.672	0	0	247
30/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,262.0000	4,136.0000	(2.956)	0	0	0
30/09/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	348.0000	265.0000	(23.851)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	203.0000	149.0000	(26.601)	0	0	0
30/09/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,362.0000	7,236.0000	(1.711)	0	0	0
30/09/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	109.0000	75.0000	(31.193)	0	0	5,000
30/09/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,438.0000	2,564.0000	5.168	0	0	0
30/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,712.0000	8,586.0000	(1.446)	0	0	0
30/09/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,012.0000	5,886.0000	(2.096)	0	0	0
30/09/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,462.0000	6,336.0000	(1.950)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,662.0000	4,536.0000	(2.703)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
30/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,812.0000	7,686.0000	(1.613)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,419.0000	2,295.0000	(5.126)	0	0	0
30/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,762.0000	8,636.0000	(1.438)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,438.0000	3,564.0000	3.665	0	0	0
30/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,712.0000	6,586.0000	(1.877)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	923.0000	809.0000	(12.351)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,419.0000	2,295.0000	(5.126)	0	0	0
30/09/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,312.0000	4,186.0000	(2.922)	0	0	0
30/09/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,512.0000	5,386.0000	(2.286)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,688.0000	2,814.0000	4.688	0	0	0
30/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,913.0000	3,786.0000	(3.246)	0	0	0
30/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	220.0000	275.0000	25.000	0	0	39
30/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,662.0000	8,536.0000	(1.455)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,831.0000	1,707.0000	(6.772)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,962.0000	8,836.0000	(1.406)	0	0	0
30/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,762.0000	6,636.0000	(1.863)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,262.0000	5,136.0000	(2.395)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,312.0000	8,186.0000	(1.516)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,689.0000	1,815.0000	7.460	0	0	0
30/09/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,047.0000	1,171.0000	11.843	0	0	0
30/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,061.0000	944.0000	(11.027)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
30/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
30/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,112.0000	4,986.0000	(2.465)	0	0	0
30/09/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,462.0000	8,336.0000	(1.489)	0	0	0
30/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,038.0000	2,164.0000	6.183	0	0	0
30/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,912.0000	6,786.0000	(1.823)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,338.0000	2,464.0000	5.389	0	0	0
30/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
30/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,469.0000	2,344.0000	(5.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,312.0000	6,186.0000	(1.996)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,538.0000	3,664.0000	3.561	0	0	0
30/09/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,812.0000	8,686.0000	(1.430)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,612.0000	8,486.0000	(1.463)	0	0	0
30/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,393.0000	1,272.0000	(8.686)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,155.0000	1,036.0000	(10.303)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	724.0000	837.0000	15.608	0	0	0
30/09/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,038.0000	3,164.0000	4.147	0	0	0
30/09/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,612.0000	6,486.0000	(1.906)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,638.0000	3,764.0000	3.463	0	0	0
30/09/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
30/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	186.0000	229.0000	23.118	0	0	0
30/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,812.0000	6,686.0000	(1.850)	0	0	0
30/09/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,362.0000	8,236.0000	(1.507)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,212.0000	4,086.0000	(2.991)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,912.0000	4,786.0000	(2.565)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	43.0000	27.0000	(37.209)	0	0	0
30/09/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,412.0000	7,286.0000	(1.700)	0	0	0
30/09/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,617.0000	2,492.0000	(4.776)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,412.0000	5,286.0000	(2.328)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	680.0000	791.0000	16.324	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,962.0000	6,836.0000	(1.810)	0	0	0
30/09/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,162.0000	8,036.0000	(1.544)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	70.0000	47.0000	(32.857)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,202.0000	1,083.0000	(9.900)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,812.0000	4,686.0000	(2.618)	0	0	0
30/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,112.0000	5,986.0000	(2.062)	0	0	0
30/09/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
30/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,321.0000	2,197.0000	(5.343)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,586.0000	1,464.0000	(7.692)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,929.0000	1,805.0000	(6.428)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
30/09/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,512.0000	8,386.0000	(1.480)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,441.0000	1,566.0000	8.675	0	0	0
30/09/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
30/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,489.0000	1,367.0000	(8.193)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	82.0000	55.0000	(32.927)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,272.0000	2,148.0000	(5.458)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,164.0000	3,038.0000	(3.982)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	519.0000	619.0000	19.268	0	0	0
30/09/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,212.0000	6,086.0000	(2.028)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,518.0000	2,393.0000	(4.964)	0	0	0
30/09/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,562.0000	6,436.0000	(1.920)	0	0	0
30/09/2009	\$ / R	2009/12/14	13.75	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
30/09/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,562.0000	8,436.0000	(1.472)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,214.0000	3,088.0000	(3.920)	0	0	0
30/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	446.0000	539.0000	20.852	0	0	0
30/09/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
30/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,712.0000	5,586.0000	(2.206)	0	0	0
30/09/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	36.0000	23.0000	(36.111)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,612.0000	4,486.0000	(2.732)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,264.0000	3,138.0000	(3.860)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	109.0000	75.0000	(31.193)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,617.0000	2,492.0000	(4.776)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,321.0000	2,197.0000	(5.343)	0	0	0
30/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	9,530
30/09/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,938.0000	4,064.0000	3.200	0	0	0
30/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,688.0000	3,814.0000	3.416	0	0	0
30/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,568.0000	2,443.0000	(4.868)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
30/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,788.0000	3,914.0000	3.326	0	0	0
30/09/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,763.0000	3,637.0000	(3.348)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,076.0000	1,952.0000	(5.973)	0	0	0
30/09/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,062.0000	7,936.0000	(1.563)	0	0	0
30/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,013.0000	3,886.0000	(3.165)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,413.0000	3,287.0000	(3.692)	0	0	0
30/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,125.0000	2,001.0000	(5.835)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,223.0000	2,099.0000	(5.578)	0	0	0
30/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,888.0000	4,014.0000	3.241	0	0	0
30/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
30/09/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,262.0000	8,136.0000	(1.525)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,112.0000	7,986.0000	(1.553)	0	0	0
30/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	767.0000	883.0000	15.124	0	0	0
30/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,684.0000	1,561.0000	(7.304)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,813.0000	3,687.0000	(3.304)	0	0	0
30/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,739.0000	1,865.0000	7.246	0	0	0
30/09/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,912.0000	7,786.0000	(1.593)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,012.0000	4,886.0000	(2.514)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,738.0000	2,864.0000	4.602	0	0	0
30/09/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,088.0000	4,214.0000	3.082	0	0	0
30/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,738.0000	3,864.0000	3.371	0	0	0
30/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,088.0000	3,214.0000	4.080	0	0	0
30/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,412.0000	4,286.0000	(2.856)	0	0	0
30/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,212.0000	8,086.0000	(1.534)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
30/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,096.0000	1,220.0000	11.314	0	0	0
30/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,088.0000	2,214.0000	6.034	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,174.0000	2,050.0000	(5.704)	0	0	0
30/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,345.0000	1,224.0000	(8.996)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,713.0000	3,587.0000	(3.393)	0	0	0
30/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,038.0000	4,164.0000	3.120	0	0	0
30/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	30.0000	19.0000	(36.667)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,312.0000	4,186.0000	(2.922)	0	0	0
30/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	858.0000	976.0000	13.753	0	0	0
30/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,015.0000	2,889.0000	(4.179)	0	0	0
30/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,962.0000	7,836.0000	(1.583)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,562.0000	4,436.0000	(2.762)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,568.0000	2,443.0000	(4.868)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,262.0000	5,136.0000	(2.395)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,862.0000	4,736.0000	(2.592)	0	0	0
30/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,462.0000	4,336.0000	(2.824)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,662.0000	5,536.0000	(2.225)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,362.0000	4,236.0000	(2.889)	0	0	0
30/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,562.0000	5,436.0000	(2.265)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,162.0000	5,036.0000	(2.441)	0	0	0
30/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,563.0000	3,437.0000	(3.536)	0	0	0
30/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2009/12/14	11.10	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
30/09/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0
30/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,613.0000	3,487.0000	(3.487)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,838.0000	3,964.0000	3.283	0	0	0
30/09/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,963.0000	3,836.0000	(3.205)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,838.0000	2,964.0000	4.440	0	0	0
30/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,763.0000	3,637.0000	(3.348)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,663.0000	3,537.0000	(3.440)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,839.0000	1,965.0000	6.852	0	0	0
30/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,063.0000	3,936.0000	(3.126)	0	0	0
30/09/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
30/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,762.0000	4,636.0000	(2.646)	0	0	0
30/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,988.0000	4,114.0000	3.159	0	0	0
30/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,988.0000	3,114.0000	4.217	0	0	0
30/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,989.0000	2,115.0000	6.335	0	0	0
30/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
30/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	998.0000	1,122.0000	12.425	0	0	0
30/09/2009	\$ / R	2010/03/15			Currency Future	7.6687	7.7971	1.674	7.8100	7.6600	26,927
30/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	124.0000	139.0000	12.097	0	0	0
30/09/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,150.0000	2,028.0000	(5.674)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,263.0000	3,138.0000	(3.831)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,842.0000	4,715.0000	(2.623)	0	0	0
30/09/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	644.0000	737.0000	14.441	0	0	0
30/09/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	276.0000	317.0000	14.855	0	0	0
30/09/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,779.0000	1,905.0000	7.083	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,023.0000	1,141.0000	11.535	0	0	0
30/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	607.0000	520.0000	(14.333)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,067.0000	2,942.0000	(4.076)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,298.0000	4,172.0000	(2.932)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
30/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,348.0000	4,221.0000	(2.921)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	900.0000	1,008.0000	12.000	0	0	0
30/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	493.0000	572.0000	16.024	0	0	0
30/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,055.0000	1,933.0000	(5.937)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
30/09/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,726.0000	2,602.0000	(4.549)	0	0	0
30/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,732.0000	7,604.0000	(1.655)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,975.0000	2,102.0000	6.430	0	0	0
30/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
30/09/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	798.0000	701.0000	(12.155)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,969.0000	2,845.0000	(4.176)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,397.0000	4,271.0000	(2.866)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,007.0000	1,886.0000	(6.029)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	91.0000	70.0000	(23.077)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	55.0000	44.0000	(20.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,251.0000	1,374.0000	9.832	0	0	0
30/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	392.0000	460.0000	17.347	0	0	279
30/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	83.0000	92.0000	10.843	0	0	0
30/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,339.0000	5,212.0000	(2.379)	0	0	0
30/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	860.0000	967.0000	12.442	0	0	0
30/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	175.0000	140.0000	(20.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	181.0000	206.0000	13.812	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,484.0000	6,356.0000	(1.974)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	354.0000	410.0000	15.819	0	0	0
30/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	159.0000	179.0000	12.579	0	0	0
30/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,388.0000	2,266.0000	(5.109)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,177.0000	1,067.0000	(9.346)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,090.0000	982.0000	(9.908)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,960.0000	1,838.0000	(6.224)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
30/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,223.0000	2,351.0000	5.758	0	0	0
30/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	373.0000	313.0000	(16.086)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	78.0000	86.0000	10.256	0	0	0
30/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
30/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,200.0000	4,074.0000	(3.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,774.0000	2,650.0000	(4.470)	0	0	0
30/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,019.0000	4,147.0000	3.185	0	0	0
30/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	879.0000	779.0000	(11.377)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,823.0000	2,699.0000	(4.392)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,197.0000	2,076.0000	(5.508)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	435.0000	363.0000	(16.552)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	198.0000	226.0000	14.141	0	0	0
30/09/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	217.0000	248.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,492.0000	1,376.0000	(7.775)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
30/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,488.0000	5,361.0000	(2.314)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	274.0000	225.0000	(17.883)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	146.0000	164.0000	12.329	0	0	0
30/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	838.0000	739.0000	(11.814)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,865.0000	1,744.0000	(6.488)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
30/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
30/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,289.0000	5,162.0000	(2.401)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,630.0000	1,513.0000	(7.178)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,970.0000	3,098.0000	4.310	0	0	0
30/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,298.0000	1,421.0000	9.476	0	0	0
30/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	962.0000	858.0000	(10.811)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,074.0000	2,202.0000	6.172	0	0	0
30/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,239.0000	5,112.0000	(2.424)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,828.0000	1,954.0000	6.893	0	0	0
30/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,219.0000	3,348.0000	4.007	0	0	0
30/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	207.0000	237.0000	14.493	0	0	0
30/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,921.0000	2,796.0000	(4.279)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
30/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,165.0000	3,040.0000	(3.949)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
30/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,677.0000	2,554.0000	(4.595)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,820.0000	2,948.0000	4.539	0	0	0
30/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
30/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
30/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,621.0000	2,749.0000	4.884	0	0	0
30/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,070.0000	3,198.0000	4.169	0	0	0
30/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	501.0000	421.0000	(15.968)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	239.0000	273.0000	14.226	0	0	279
30/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,581.0000	2,457.0000	(4.804)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	550.0000	635.0000	15.455	0	0	0
30/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	720.0000	626.0000	(13.056)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,285.0000	6,157.0000	(2.037)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,991.0000	4,864.0000	(2.545)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,446.0000	4,320.0000	(2.834)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,657.0000	3,531.0000	(3.445)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,190.0000	5,063.0000	(2.447)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,345.0000	1,469.0000	9.219	0	0	0
30/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,488.0000	1,613.0000	8.401	0	0	0
30/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
30/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,102.0000	1,981.0000	(5.756)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
30/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,770.0000	2,898.0000	4.621	0	0	0
30/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,438.0000	5,311.0000	(2.335)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,319.0000	3,448.0000	3.887	0	0	0
30/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	759.0000	663.0000	(12.648)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,052.0000	3,926.0000	(3.110)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
30/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	231.0000	188.0000	(18.615)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	920.0000	818.0000	(11.087)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,436.0000	2,313.0000	(5.049)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,235.0000	6,107.0000	(2.053)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	212.0000	171.0000	(19.340)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	81.0000	61.0000	(24.691)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,112.0000	1,233.0000	10.881	0	0	0
30/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	304.0000	350.0000	15.132	0	0	0
30/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
30/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
30/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	15.0000	17.0000	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
30/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	43.0000	36.0000	(16.279)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,169.0000	3,298.0000	4.071	0	0	0
30/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	252.0000	206.0000	(18.254)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	372.0000	435.0000	16.935	0	0	350
30/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	682.0000	590.0000	(13.490)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,558.0000	3,432.0000	(3.541)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,269.0000	4,397.0000	2.998	0	0	0
30/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,633.0000	1,758.0000	7.655	0	0	0
30/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	521.0000	603.0000	15.739	0	0	0
30/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	320.0000	368.0000	15.000	0	0	4,000
30/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	250.0000	287.0000	14.800	0	0	0
30/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	580.0000	668.0000	15.172	0	0	0
30/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,204.0000	1,327.0000	10.216	0	0	0
30/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	784.0000	887.0000	13.138	0	0	0
30/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	227.0000	260.0000	14.537	0	0	0
30/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,150.0000	4,025.0000	(3.012)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	143.0000	113.0000	(20.979)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	747.0000	848.0000	13.521	0	0	0
30/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,272.0000	2,400.0000	5.634	0	0	0
30/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	189.0000	215.0000	13.757	0	0	0
30/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,986.0000	5,858.0000	(2.138)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,484.0000	2,361.0000	(4.952)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	712.0000	810.0000	13.764	0	0	0
30/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	129.0000	101.0000	(21.705)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,173.0000	2,301.0000	5.890	0	0	0
30/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	404.0000	338.0000	(16.337)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,150.0000	4,025.0000	(3.012)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	53.0000	58.0000	9.434	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
30/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,269.0000	3,398.0000	3.946	0	0	0
30/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	115.0000	89.0000	(22.609)	0	0	4,000
30/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,855.0000	3,728.0000	(3.294)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,581.0000	2,457.0000	(4.804)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
30/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
30/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,571.0000	2,699.0000	4.979	0	0	0
30/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,920.0000	3,048.0000	4.384	0	0	0
30/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,434.0000	6,306.0000	(1.989)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,509.0000	3,383.0000	(3.591)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,538.0000	5,410.0000	(2.311)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	466.0000	543.0000	16.524	0	0	0
30/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	103.0000	79.0000	(23.301)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	140.0000	157.0000	12.143	0	0	0
30/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,055.0000	1,933.0000	(5.937)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,608.0000	3,481.0000	(3.520)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,265.0000	1,154.0000	(8.775)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,446.0000	1,331.0000	(7.953)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	297.0000	246.0000	(17.172)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,538.0000	1,421.0000	(7.607)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,432.0000	8,303.0000	(1.530)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
30/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,361.0000	3,236.0000	(3.719)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,836.0000	5,709.0000	(2.176)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,584.0000	1,710.0000	7.955	0	0	0
30/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,322.0000	2,450.0000	5.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	644.0000	554.0000	(13.975)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
30/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
30/09/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	134.0000	151.0000	12.687	0	0	0
30/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,587.0000	5,460.0000	(2.273)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,066.0000	1,187.0000	11.351	0	0	0
30/09/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	263.0000	301.0000	14.449	0	0	0
30/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,221.0000	1,110.0000	(9.091)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	86.0000	95.0000	10.465	0	0	0
30/09/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,545.0000	4,419.0000	(2.772)	0	0	0
30/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,047.0000	941.0000	(10.124)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,818.0000	1,698.0000	(6.601)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,116.0000	2,991.0000	(4.012)	0	0	0
30/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	119.0000	133.0000	11.765	0	0	0
30/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,756.0000	3,629.0000	(3.381)	0	0	0
30/09/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,521.0000	2,649.0000	5.077	0	0	0
30/09/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,883.0000	6,755.0000	(1.860)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	166.0000	188.0000	13.253	0	0	0
30/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,214.0000	3,089.0000	(3.889)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
30/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
30/09/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	536.0000	453.0000	(15.485)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
30/09/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,936.0000	5,809.0000	(2.139)	0	0	0
30/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,982.0000	7,853.0000	(1.616)	0	0	0
30/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,981.0000	8,853.0000	(1.425)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	110.0000	123.0000	11.818	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
30/09/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
30/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,400.0000	1,286.0000	(8.143)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
30/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,355.0000	1,242.0000	(8.339)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,509.0000	3,383.0000	(3.591)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,018.0000	2,893.0000	(4.142)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
30/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,926.0000	2,053.0000	6.594	0	0	0
30/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	129.0000	145.0000	12.403	0	0	0
30/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,018.0000	2,893.0000	(4.142)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,881.0000	8,753.0000	(1.441)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,024.0000	2,152.0000	6.324	0	0	0
30/09/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,292.0000	2,171.0000	(5.279)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
30/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
30/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,983.0000	6,855.0000	(1.833)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	981.0000	1,096.0000	11.723	0	0	0
30/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,783.0000	6,655.0000	(1.887)	0	0	0
30/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,733.0000	6,605.0000	(1.901)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
30/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,200.0000	4,074.0000	(3.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,921.0000	2,796.0000	(4.279)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,720.0000	2,849.0000	4.743	0	0	0
30/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,471.0000	2,599.0000	5.180	0	0	0
30/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,310.0000	1,198.0000	(8.550)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
30/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,724.0000	1,605.0000	(6.903)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	677.0000	773.0000	14.180	0	0	0
30/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,781.0000	8,653.0000	(1.458)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	415.0000	487.0000	17.349	0	0	0
30/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,340.0000	2,218.0000	(5.214)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	83.0000	92.0000	10.843	0	0	0
30/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	159.0000	126.0000	(20.755)	0	0	0
30/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,933.0000	6,805.0000	(1.846)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,633.0000	6,506.0000	(1.915)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	347.0000	289.0000	(16.715)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,865.0000	1,744.0000	(6.488)	0	0	0
30/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,496.0000	4,369.0000	(2.825)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,469.0000	3,598.0000	3.719	0	0	0
30/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	119.0000	133.0000	11.765	0	0	0
30/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
30/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,536.0000	1,661.0000	8.138	0	0	0
30/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,931.0000	8,803.0000	(1.433)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	822.0000	926.0000	12.652	0	0	0
30/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,020.0000	3,148.0000	4.238	0	0	0
30/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,632.0000	8,503.0000	(1.494)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,584.0000	1,467.0000	(7.386)	0	0	0
30/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	152.0000	172.0000	13.158	0	0	0
30/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,334.0000	6,207.0000	(2.005)	0	0	0
30/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	66.0000	73.0000	10.606	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,694.0000	4,567.0000	(2.706)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,519.0000	3,647.0000	3.637	0	0	0
30/09/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,730.0000	1,856.0000	7.283	0	0	0
30/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,158.0000	1,280.0000	10.535	0	0	0
30/09/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	13.0000	15.0000	15.385	0	0	28,586
30/09/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,133.0000	1,025.0000	(9.532)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,411.0000	3,285.0000	(3.694)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,249.0000	4,123.0000	(2.965)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,197.0000	2,076.0000	(5.508)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,644.0000	4,518.0000	(2.713)	0	0	0
30/09/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	193.0000	155.0000	(19.689)	0	0	0
30/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,400.0000	1,286.0000	(8.143)	0	0	0
30/09/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,388.0000	5,261.0000	(2.357)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,392.0000	1,517.0000	8.980	0	0	0
30/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,411.0000	3,285.0000	(3.694)	0	0	0
30/09/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	611.0000	702.0000	14.894	0	0	0
30/09/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,872.0000	2,747.0000	(4.352)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	92.0000	102.0000	10.870	0	0	0
30/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	468.0000	390.0000	(16.667)	0	0	0
30/09/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,584.0000	6,456.0000	(1.944)	0	0	0
30/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,569.0000	3,697.0000	3.586	0	0	0
30/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	29.0000	32.0000	10.345	0	0	18,339

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,332.0000	8,203.0000	(1.548)	0	0	0
30/09/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	63.0000	49.0000	(22.222)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,941.0000	4,815.0000	(2.550)	0	0	0
30/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	440.0000	514.0000	16.818	0	0	15,890
30/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,677.0000	2,554.0000	(4.595)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,263.0000	3,138.0000	(3.831)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,369.0000	3,498.0000	3.829	0	0	0
30/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	322.0000	267.0000	(17.081)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,102.0000	1,981.0000	(5.756)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,619.0000	3,747.0000	3.537	0	0	0
30/09/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,372.0000	2,500.0000	5.396	0	0	0
30/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,245.0000	2,123.0000	(5.434)	0	0	0
30/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,135.0000	6,008.0000	(2.070)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
30/09/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,831.0000	8,703.0000	(1.449)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,119.0000	3,248.0000	4.136	0	0	0
30/09/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	173.0000	196.0000	13.295	0	0	15,890
30/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	53.0000	58.0000	9.434	0	0	0
30/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,595.0000	4,468.0000	(2.764)	0	0	0
30/09/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,833.0000	6,705.0000	(1.873)	0	0	0
30/09/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,004.0000	899.0000	(10.458)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	92.0000	102.0000	10.870	0	0	0
30/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,484.0000	2,361.0000	(4.952)	0	0	0
30/09/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,670.0000	2,799.0000	4.831	0	0	0
30/09/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,482.0000	8,353.0000	(1.521)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,123.0000	2,251.0000	6.029	0	0	0
30/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	103.0000	114.0000	10.680	0	0	18,339
30/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,440.0000	1,565.0000	8.681	0	0	0
30/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,582.0000	8,453.0000	(1.503)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,724.0000	1,605.0000	(6.903)	0	0	0
30/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,534.0000	6,406.0000	(1.959)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	63.0000	70.0000	11.111	0	0	28,586
30/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,421.0000	2,550.0000	5.328	0	0	0
30/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
30/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,683.0000	6,556.0000	(1.900)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
30/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,756.0000	3,629.0000	(3.381)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,731.0000	8,603.0000	(1.466)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
30/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	337.0000	387.0000	14.837	0	0	0
30/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
30/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,460.0000	3,334.0000	(3.642)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,682.0000	8,553.0000	(1.486)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,007.0000	1,886.0000	(6.029)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,706.0000	3,580.0000	(3.400)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,003.0000	3,876.0000	(3.173)	0	0	0
30/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,532.0000	8,403.0000	(1.512)	0	0	0
30/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,669.0000	3,797.0000	3.489	0	0	0
30/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
30/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,805.0000	3,679.0000	(3.311)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	404.0000	338.0000	(16.337)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,419.0000	3,548.0000	3.773	0	0	0
30/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,912.0000	1,791.0000	(6.328)	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
30/09/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,532.0000	2,409.0000	(4.858)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,904.0000	3,777.0000	(3.253)	0	0	0
30/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	372.0000	435.0000	16.935	0	0	0
30/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
30/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	81.0000	89.0000	9.877	0	0	0
30/09/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,681.0000	1,807.0000	7.496	0	0	0
30/09/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
30/09/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,743.0000	4,616.0000	(2.678)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	89.0000	98.0000	10.112	0	0	0
30/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,532.0000	2,409.0000	(4.858)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,101.0000	3,975.0000	(3.072)	0	0	0
30/09/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	290.0000	333.0000	14.828	0	0	0
30/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,953.0000	3,827.0000	(3.187)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,036.0000	5,908.0000	(2.121)	0	0	0
30/09/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,384.0000	6,257.0000	(1.989)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,770.0000	1,651.0000	(6.723)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,770.0000	1,651.0000	(6.723)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
30/09/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,340.0000	2,218.0000	(5.214)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
30/09/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,382.0000	8,253.0000	(1.539)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	89.0000	98.0000	10.112	0	0	0
30/09/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,312.0000	3,187.0000	(3.774)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	63.0000	70.0000	11.111	0	0	0
30/09/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	29.0000	32.0000	10.345	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
30/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
30/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,969.0000	2,845.0000	(4.176)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,245.0000	2,123.0000	(5.434)	0	0	0
30/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,969.0000	4,097.0000	3.225	0	0	0
30/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,932.0000	7,803.0000	(1.626)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,793.0000	4,666.0000	(2.650)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	571.0000	486.0000	(14.886)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,041.0000	4,914.0000	(2.519)	0	0	0
30/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,069.0000	4,197.0000	3.146	0	0	0
30/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,694.0000	4,567.0000	(2.706)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,629.0000	2,505.0000	(4.717)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
30/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
30/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
30/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,436.0000	2,313.0000	(5.049)	0	0	0
30/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,970.0000	3,098.0000	4.310	0	0	0
30/09/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,877.0000	2,003.0000	6.713	0	0	0
30/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,726.0000	2,602.0000	(4.549)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,892.0000	4,765.0000	(2.596)	0	0	0
30/09/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,123.0000	2,251.0000	6.029	0	0	0
30/09/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,687.0000	5,560.0000	(2.233)	0	0	0
30/09/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,214.0000	3,089.0000	(3.889)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,158.0000	1,280.0000	10.535	0	0	0
30/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,886.0000	5,759.0000	(2.158)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,637.0000	5,510.0000	(2.253)	0	0	0
30/09/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,232.0000	8,103.0000	(1.567)	0	0	0
30/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	440.0000	514.0000	16.818	0	0	0
30/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,769.0000	3,897.0000	3.396	0	0	0
30/09/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,882.0000	7,754.0000	(1.624)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
30/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	322.0000	267.0000	(17.081)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,538.0000	1,421.0000	(7.607)	0	0	0
30/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,119.0000	3,248.0000	4.136	0	0	0
30/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,737.0000	5,609.0000	(2.231)	0	0	0
30/09/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	940.0000	1,051.0000	11.809	0	0	0
30/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,119.0000	4,247.0000	3.108	0	0	0
30/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	71.0000	54.0000	(23.944)	0	0	0
30/09/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,869.0000	3,997.0000	3.308	0	0	0
30/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
30/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,132.0000	8,003.0000	(1.586)	0	0	0
30/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,787.0000	5,659.0000	(2.212)	0	0	0
30/09/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,870.0000	2,998.0000	4.460	0	0	0
30/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,819.0000	3,947.0000	3.352	0	0	0
30/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	96.0000	106.0000	10.417	0	0	0
30/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,677.0000	1,559.0000	(7.036)	0	0	0
30/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,460.0000	3,334.0000	(3.642)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,630.0000	1,513.0000	(7.178)	0	0	0
30/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	32.0000	35.0000	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
30/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,185.0000	6,058.0000	(2.053)	0	0	0
30/09/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,182.0000	8,053.0000	(1.577)	0	0	0
30/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,165.0000	3,040.0000	(3.949)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,657.0000	3,531.0000	(3.445)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,706.0000	3,580.0000	(3.400)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,795.0000	3,669.0000	(3.320)	0	0	0
30/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,953.0000	3,827.0000	(3.187)	0	0	0
30/09/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
30/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,975.0000	2,102.0000	6.430	0	0	0
30/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,023.0000	1,141.0000	11.535	0	0	0
30/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,032.0000	7,903.0000	(1.606)	0	0	0
30/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	55.0000	44.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2010/06/14			Currency Future	7.7977	7.9290	1.684	7.8900	7.8900	16,447
30/09/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	879.0000	784.0000	(10.808)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
30/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
30/09/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	199.0000	219.0000	10.050	0	0	0
30/09/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,324.0000	2,203.0000	(5.207)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	52.0000	56.0000	7.692	0	0	21,978
30/09/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
30/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	720.0000	805.0000	11.806	0	0	0
30/09/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
30/09/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,373.0000	3,247.0000	(3.736)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	339.0000	285.0000	(15.929)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,501.0000	1,390.0000	(7.395)	0	0	0
30/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	121.0000	132.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	225.0000	248.0000	10.222	0	0	0
30/09/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,939.0000	2,815.0000	(4.219)	0	0	0
30/09/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,963.0000	7,833.0000	(1.633)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,723.0000	1,849.0000	7.313	0	0	0
30/09/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,928.0000	5,798.0000	(2.193)	0	0	0
30/09/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
30/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	495.0000	426.0000	(13.939)	0	0	100
30/09/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	996.0000	897.0000	(9.940)	0	0	0
30/09/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
30/09/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	878.0000	975.0000	11.048	0	0	0
30/09/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,987.0000	2,863.0000	(4.151)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
30/09/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	956.0000	859.0000	(10.146)	0	0	0
30/09/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,844.0000	2,720.0000	(4.360)	0	0	0
30/09/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,473.0000	6,343.0000	(2.008)	0	0	0
30/09/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	392.0000	437.0000	11.480	0	0	0
30/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
30/09/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,267.0000	1,386.0000	9.392	0	0	0
30/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	493.0000	555.0000	12.576	0	0	0
30/09/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	585.0000	657.0000	12.308	0	0	0
30/09/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	294.0000	326.0000	10.884	0	0	0
30/09/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
30/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,907.0000	1,789.0000	(6.188)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	180.0000	146.0000	(18.889)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,959.0000	3,831.0000	(3.233)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	69.0000	57.0000	(17.391)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	844.0000	939.0000	11.256	0	0	0
30/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	423.0000	472.0000	11.584	0	0	0
30/09/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,200.0000	1,095.0000	(8.750)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,999.0000	1,880.0000	(5.953)	0	0	0
30/09/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,988.0000	4,860.0000	(2.566)	0	0	0
30/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	272.0000	226.0000	(16.912)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,235.0000	5,106.0000	(2.464)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	694.0000	608.0000	(12.392)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,939.0000	4,811.0000	(2.592)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,665.0000	3,539.0000	(3.438)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,350.0000	4,222.0000	(2.943)	0	0	0
30/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	636.0000	714.0000	12.264	0	0	0
30/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	387.0000	328.0000	(15.245)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	147.0000	159.0000	8.163	0	0	0
30/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
30/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
30/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
30/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,730.0000	5,600.0000	(2.269)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,701.0000	2,578.0000	(4.554)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
30/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	315.0000	350.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,748.0000	2,625.0000	(4.476)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	182.0000	199.0000	9.341	0	0	0
30/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,252.0000	4,125.0000	(2.987)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,653.0000	2,784.0000	4.938	0	0	0
30/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,763.0000	3,636.0000	(3.375)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,383.0000	5,254.0000	(2.396)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	625.0000	543.0000	(13.120)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	248.0000	274.0000	10.484	0	0	0
30/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,138.0000	1,254.0000	10.193	0	0	0
30/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,634.0000	1,520.0000	(6.977)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,818.0000	1,945.0000	6.986	0	0	0
30/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
30/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,020.0000	1,126.0000	10.392	0	0	0
30/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,224.0000	1,342.0000	9.641	0	0	0
30/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	338.0000	377.0000	11.538	0	0	140
30/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	159.0000	173.0000	8.805	0	0	0
30/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	91.0000	75.0000	(17.582)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	53.0000	57.0000	7.547	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,703.0000	2,834.0000	4.846	0	0	0
30/09/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
30/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
30/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,306.0000	2,437.0000	5.681	0	0	0
30/09/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	467.0000	401.0000	(14.133)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,861.0000	1,744.0000	(6.287)	0	0	0
30/09/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,693.0000	4,565.0000	(2.727)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	413.0000	352.0000	(14.770)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,519.0000	3,393.0000	(3.581)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,105.0000	3,978.0000	(3.094)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	947.0000	1,049.0000	10.771	0	0	0
30/09/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
30/09/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
30/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
30/09/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	327.0000	363.0000	11.009	0	0	0
30/09/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,327.0000	1,219.0000	(8.139)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,277.0000	2,157.0000	(5.270)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
30/09/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	149.0000	120.0000	(19.463)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,422.0000	3,296.0000	(3.682)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	515.0000	580.0000	12.621	0	0	433
30/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	841.0000	748.0000	(11.058)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	125.0000	136.0000	8.800	0	0	0
30/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,724.0000	1,609.0000	(6.671)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,676.0000	1,802.0000	7.518	0	0	0
30/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
30/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,038.0000	4,909.0000	(2.561)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	537.0000	605.0000	12.663	0	0	0
30/09/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	205.0000	225.0000	9.756	0	0	0
30/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,184.0000	2,065.0000	(5.449)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	163.0000	178.0000	9.202	0	0	0
30/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,910.0000	3,782.0000	(3.274)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
30/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	197.0000	160.0000	(18.782)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	351.0000	391.0000	11.396	0	0	0
30/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	274.0000	304.0000	10.949	0	0	0
30/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,653.0000	2,530.0000	(4.636)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,815.0000	1,699.0000	(6.391)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
30/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,720.0000	6,591.0000	(1.920)	0	0	0
30/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	252.0000	208.0000	(17.460)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	803.0000	712.0000	(11.333)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,076.0000	975.0000	(9.387)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,154.0000	4,027.0000	(3.057)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	106.0000	115.0000	8.491	0	0	0
30/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
30/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,207.0000	2,338.0000	5.936	0	0	0
30/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	750.0000	837.0000	11.600	0	0	0
30/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	440.0000	376.0000	(14.545)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	101.0000	109.0000	7.921	0	0	0
30/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,497.0000	4,369.0000	(2.846)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,962.0000	2,091.0000	6.575	0	0	0
30/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,200.0000	3,331.0000	4.094	0	0	0
30/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	304.0000	338.0000	11.184	0	0	0
30/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,907.0000	1,789.0000	(6.188)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,558.0000	2,436.0000	(4.769)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,595.0000	4,467.0000	(2.786)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
30/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	561.0000	631.0000	12.478	0	0	0
30/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
30/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,058.0000	1,168.0000	10.397	0	0	0
30/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,522.0000	6,393.0000	(1.978)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,590.0000	1,477.0000	(7.107)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,653.0000	2,530.0000	(4.636)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,581.0000	5,452.0000	(2.311)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	110.0000	89.0000	(19.091)	0	0	0
30/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	592.0000	511.0000	(13.682)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	187.0000	206.0000	10.160	0	0	21,795
30/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	101.0000	109.0000	7.921	0	0	0
30/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,300.0000	3,431.0000	3.970	0	0	0
30/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	917.0000	821.0000	(10.469)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,117.0000	1,015.0000	(9.132)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
30/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,370.0000	2,250.0000	(5.063)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,891.0000	2,767.0000	(4.289)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	439.0000	490.0000	11.617	0	0	0
30/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	150.0000	164.0000	9.333	0	0	0
30/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
30/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
30/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,913.0000	2,042.0000	6.743	0	0	0
30/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,285.0000	5,156.0000	(2.441)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,952.0000	3,083.0000	4.438	0	0	0
30/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,250.0000	3,381.0000	4.031	0	0	0
30/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,457.0000	1,346.0000	(7.618)	0	0	0
30/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,714.0000	7,584.0000	(1.685)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,617.0000	3,490.0000	(3.511)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,861.0000	3,733.0000	(3.315)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,953.0000	1,835.0000	(6.042)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,101.0000	3,232.0000	4.224	0	0	0
30/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,414.0000	1,304.0000	(7.779)	0	0	0
30/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,829.0000	5,699.0000	(2.230)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,464.0000	2,343.0000	(4.911)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,554.0000	2,685.0000	5.129	0	0	0
30/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,181.0000	1,298.0000	9.907	0	0	0
30/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	123.0000	97.0000	(21.138)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,536.0000	1,660.0000	8.073	0	0	0
30/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	730.0000	642.0000	(12.055)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,036.0000	936.0000	(9.653)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	139.0000	151.0000	8.633	0	0	0
30/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	83.0000	69.0000	(16.867)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	265.0000	294.0000	10.943	0	0	0
30/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,285.0000	1,177.0000	(8.405)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,679.0000	1,565.0000	(6.790)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,355.0000	1,476.0000	8.930	0	0	0
30/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
30/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,820.0000	6,690.0000	(1.906)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,499.0000	3,631.0000	3.773	0	0	0
30/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,159.0000	1,055.0000	(8.973)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	177.0000	194.0000	9.605	0	0	0
30/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
30/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,902.0000	3,033.0000	4.514	0	0	0
30/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	284.0000	315.0000	10.915	0	0	0
30/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	256.0000	284.0000	10.938	0	0	0
30/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,092.0000	1,972.0000	(5.736)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
30/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,770.0000	6,640.0000	(1.920)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,158.0000	2,289.0000	6.070	0	0	0
30/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,257.0000	2,388.0000	5.804	0	0	0
30/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,505.0000	2,635.0000	5.190	0	0	0
30/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	766.0000	677.0000	(11.619)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,701.0000	2,578.0000	(4.554)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	132.0000	144.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	592.0000	511.0000	(13.682)	0	0	0
30/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
30/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	364.0000	406.0000	11.538	0	0	0
30/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,802.0000	2,933.0000	4.675	0	0	0
30/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
30/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
30/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,151.0000	3,282.0000	4.157	0	0	0
30/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,311.0000	1,431.0000	9.153	0	0	0
30/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	378.0000	421.0000	11.376	0	0	0
30/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,298.0000	4,429.0000	3.048	0	0	0
30/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,433.0000	5,304.0000	(2.374)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,714.0000	3,587.0000	(3.419)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
30/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	232.0000	256.0000	10.345	0	0	0
30/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
30/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
30/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
30/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	439.0000	490.0000	11.617	0	0	0
30/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,109.0000	2,239.0000	6.164	0	0	0
30/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,301.0000	4,173.0000	(2.976)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,231.0000	2,111.0000	(5.379)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
30/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
30/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,812.0000	3,685.0000	(3.332)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
30/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	659.0000	575.0000	(12.747)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,461.0000	8,330.0000	(1.548)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	128.0000	140.0000	9.375	0	0	0
30/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	136.0000	108.0000	(20.588)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
30/09/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,325.0000	3,199.0000	(3.789)	0	0	0
30/09/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	407.0000	454.0000	11.548	0	0	0
30/09/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,277.0000	3,151.0000	(3.845)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,604.0000	2,735.0000	5.031	0	0	0
30/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,532.0000	5,403.0000	(2.332)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	610.0000	685.0000	12.295	0	0	0
30/09/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
30/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,606.0000	2,483.0000	(4.720)	0	0	0
30/09/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,225.0000	6,096.0000	(2.072)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,852.0000	2,983.0000	4.593	0	0	0
30/09/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,546.0000	4,418.0000	(2.816)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	363.0000	306.0000	(15.702)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	35.0000	28.0000	(20.000)	0	0	0
30/09/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,796.0000	2,672.0000	(4.435)	0	0	0
30/09/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,742.0000	4,614.0000	(2.699)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,629.0000	1,754.0000	7.673	0	0	0
30/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
30/09/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,334.0000	5,205.0000	(2.418)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
30/09/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,572.0000	6,442.0000	(1.978)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	232.0000	191.0000	(17.672)	0	0	0
30/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
30/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	136.0000	147.0000	8.088	0	0	0
30/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
30/09/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	214.0000	175.0000	(18.224)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,865.0000	1,993.0000	6.863	0	0	0
30/09/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
30/09/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,560.0000	8,430.0000	(1.519)	0	0	0
30/09/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	780.0000	870.0000	11.538	0	0	0
30/09/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	211.0000	233.0000	10.427	0	0	0
30/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,841.0000	4,712.0000	(2.665)	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
30/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	537.0000	605.0000	12.663	0	0	0
30/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,048.0000	4,179.0000	3.236	0	0	0
30/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	812.0000	904.0000	11.330	0	0	0
30/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	983.0000	1,087.0000	10.580	0	0	0
30/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,809.0000	8,679.0000	(1.476)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,759.0000	8,629.0000	(1.484)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
30/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	440.0000	376.0000	(14.545)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
30/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,890.0000	4,761.0000	(2.638)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
30/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	474.0000	532.0000	12.236	0	0	0
30/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,582.0000	1,707.0000	7.901	0	0	0
30/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,277.0000	2,157.0000	(5.270)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,680.0000	5,551.0000	(2.271)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,010.0000	2,140.0000	6.468	0	0	0
30/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,549.0000	3,680.0000	3.691	0	0	0
30/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,644.0000	4,516.0000	(2.756)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
30/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,958.0000	8,828.0000	(1.451)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,242.0000	1,136.0000	(8.535)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	218.0000	240.0000	10.092	0	0	0
30/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,649.0000	3,780.0000	3.590	0	0	0
30/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,606.0000	2,483.0000	(4.720)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,878.0000	5,749.0000	(2.195)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,001.0000	3,132.0000	4.365	0	0	0
30/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	240.0000	265.0000	10.417	0	0	0
30/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
30/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	493.0000	555.0000	12.576	0	0	21,795
30/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	125.0000	136.0000	8.800	0	0	0
30/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,097.0000	1,211.0000	10.392	0	0	0
30/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	193.0000	212.0000	9.845	0	0	21,978
30/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,370.0000	2,250.0000	(5.063)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,709.0000	8,579.0000	(1.493)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,545.0000	1,433.0000	(7.249)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,471.0000	3,344.0000	(3.659)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
30/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	495.0000	426.0000	(13.939)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,138.0000	2,018.0000	(5.613)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	99.0000	82.0000	(17.172)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
30/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
30/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
30/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
30/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	527.0000	453.0000	(14.042)	0	0	0
30/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,448.0000	4,320.0000	(2.878)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,909.0000	8,778.0000	(1.470)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,568.0000	3,441.0000	(3.559)	0	0	0
30/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,919.0000	6,789.0000	(1.879)	0	0	0
30/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
30/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,411.0000	8,281.0000	(1.546)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,987.0000	2,863.0000	(4.151)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	316.0000	264.0000	(16.456)	0	0	0
30/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,370.0000	1,261.0000	(7.956)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,849.0000	3,980.0000	3.403	0	0	0
30/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	663.0000	743.0000	12.066	0	0	0
30/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,045.0000	1,926.0000	(5.819)	0	0	0
30/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,423.0000	6,294.0000	(2.008)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
30/09/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
30/09/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
30/09/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,510.0000	8,380.0000	(1.528)	0	0	0
30/09/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,939.0000	4,811.0000	(2.592)	0	0	0
30/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,969.0000	6,839.0000	(1.865)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,490.0000	1,614.0000	8.322	0	0	0
30/09/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,400.0000	1,522.0000	8.714	0	0	0
30/09/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,791.0000	4,663.0000	(2.672)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,815.0000	1,699.0000	(6.391)	0	0	0
30/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,919.0000	6,789.0000	(1.879)	0	0	0
30/09/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,350.0000	3,481.0000	3.910	0	0	0
30/09/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,671.0000	6,541.0000	(1.949)	0	0	0
30/09/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	109.0000	118.0000	8.257	0	0	0
30/09/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,455.0000	2,586.0000	5.336	0	0	0
30/09/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,356.0000	2,487.0000	5.560	0	0	0
30/09/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	46.0000	50.0000	8.696	0	0	29,759
30/09/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,511.0000	2,389.0000	(4.859)	0	0	0
30/09/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,399.0000	4,271.0000	(2.910)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	167.0000	183.0000	9.581	0	0	26,596
30/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,112.0000	7,983.0000	(1.590)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,631.0000	5,501.0000	(2.309)	0	0	0
30/09/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,660.0000	8,529.0000	(1.513)	0	0	0
30/09/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
30/09/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,770.0000	1,654.0000	(6.554)	0	0	0
30/09/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,126.0000	5,997.0000	(2.106)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,770.0000	1,654.0000	(6.554)	0	0	0
30/09/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	143.0000	155.0000	8.392	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
30/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,450.0000	3,581.0000	3.797	0	0	0
30/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	559.0000	480.0000	(14.132)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,184.0000	2,065.0000	(5.449)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	132.0000	144.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
30/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	456.0000	509.0000	11.623	0	0	0
30/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	167.0000	183.0000	9.581	0	0	3,163
30/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,706.0000	9,576.0000	(1.339)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,599.0000	3,730.0000	3.640	0	0	0
30/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	136.0000	147.0000	8.088	0	0	0
30/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,373.0000	6,244.0000	(2.024)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,361.0000	8,231.0000	(1.555)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	128.0000	140.0000	9.375	0	0	0
30/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,231.0000	2,111.0000	(5.379)	0	0	0
30/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	163.0000	178.0000	9.202	0	0	0
30/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
30/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
30/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
30/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,035.0000	2,911.0000	(4.086)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,417.0000	2,296.0000	(5.006)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,051.0000	3,182.0000	4.294	0	0	0
30/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	81.0000	88.0000	8.642	0	0	0
30/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,138.0000	2,018.0000	(5.613)	0	0	0
30/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,083.0000	2,959.0000	(4.022)	0	0	0
30/09/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,018.0000	6,889.0000	(1.838)	0	0	0
30/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,008.0000	8,878.0000	(1.443)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,059.0000	2,190.0000	6.362	0	0	0
30/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	83.0000	90.0000	8.434	0	0	0
30/09/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	83.0000	69.0000	(16.867)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,181.0000	1,298.0000	9.907	0	0	0
30/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,109.0000	2,239.0000	6.164	0	0	0
30/09/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,914.0000	7,783.0000	(1.655)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,101.0000	3,232.0000	4.224	0	0	0
30/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,098.0000	4,229.0000	3.197	0	0	0
30/09/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,899.0000	4,030.0000	3.360	0	0	0
30/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,852.0000	2,983.0000	4.593	0	0	0
30/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,865.0000	1,993.0000	6.863	0	0	0
30/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	136.0000	108.0000	(20.588)	0	0	0
30/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	983.0000	1,087.0000	10.580	0	0	0
30/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
30/09/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	5,978.0000	5,848.0000	(2.175)	0	0	0
30/09/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
30/09/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,008.0000	3,880.0000	(3.194)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,799.0000	3,930.0000	3.448	0	0	0
30/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,212.0000	8,082.0000	(1.583)	0	0	0
30/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,770.0000	1,897.0000	7.175	0	0	0
30/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
30/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	912.0000	1,012.0000	10.965	0	0	0
30/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,262.0000	8,132.0000	(1.573)	0	0	0
30/09/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,274.0000	6,145.0000	(2.056)	0	0	0
30/09/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	9.0000	11.0000	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
30/09/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,749.0000	3,880.0000	3.494	0	0	0
30/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,753.0000	2,884.0000	4.758	0	0	0
30/09/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	164.0000	133.0000	(18.902)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,203.0000	4,076.0000	(3.022)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
30/09/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,175.0000	6,046.0000	(2.089)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	99.0000	82.0000	(17.172)	0	0	0
30/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,097.0000	1,211.0000	10.392	0	0	0
30/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/09/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
30/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,010.0000	2,140.0000	6.468	0	0	0
30/09/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,057.0000	3,929.0000	(3.155)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,027.0000	5,898.0000	(2.140)	0	0	0
30/09/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,013.0000	7,883.0000	(1.622)	0	0	0
30/09/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,001.0000	3,132.0000	4.365	0	0	0
30/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,162.0000	8,032.0000	(1.593)	0	0	0
30/09/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,998.0000	4,129.0000	3.277	0	0	0
30/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,063.0000	7,933.0000	(1.612)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,077.0000	5,947.0000	(2.139)	0	0	0
30/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,948.0000	4,080.0000	3.343	0	0	0
30/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R	2010/09/13			Currency Future	7.9265	8.0608	1.694	0.0000	0.0000	0
30/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	610.0000	536.0000	(12.131)	0	0	0
30/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	488.0000	534.0000	9.426	0	0	0
30/09/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	605.0000	669.0000	10.579	0	0	0
30/09/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	648.0000	715.0000	10.340	0	0	0
30/09/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	811.0000	723.0000	(10.851)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	586.0000	647.0000	10.410	0	0	0
30/09/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	534.0000	586.0000	9.738	0	0	0
30/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	708.0000	625.0000	(11.723)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.90	Put	Currency Future	579.0000	508.0000	(12.263)	0	0	0
30/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	847.0000	757.0000	(10.626)	0	0	0
30/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	473.0000	518.0000	9.514	0	0	0
30/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	626.0000	692.0000	10.543	0	0	409
30/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	550.0000	481.0000	(12.545)	0	0	0
30/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	446.0000	488.0000	9.417	0	0	585
30/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	919.0000	827.0000	(10.011)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	521.0000	455.0000	(12.668)	0	0	0
30/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	518.0000	568.0000	9.653	0	0	0
30/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	742.0000	657.0000	(11.456)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	550.0000	481.0000	(12.545)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	626.0000	692.0000	10.543	0	0	0
30/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,530.0000	3,664.0000	3.796	0	0	0
30/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	197.0000	212.0000	7.614	0	0	0
30/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,320.0000	2,201.0000	(5.129)	0	0	0
30/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
30/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,218.0000	4,090.0000	(3.035)	0	0	0
30/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
30/09/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	215.0000	230.0000	6.977	0	0	0
30/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	190.0000	155.0000	(18.421)	0	0	0
30/09/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,906.0000	7,774.0000	(1.670)	0	0	0
30/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
30/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,176.0000	6,045.0000	(2.121)	0	0	0
30/09/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
30/09/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,067.0000	1,166.0000	9.278	0	0	0
30/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
30/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	176.0000	189.0000	7.386	0	0	0
30/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,912.0000	2,041.0000	6.747	0	0	0
30/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,550.0000	2,428.0000	(4.784)	0	0	0
30/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,460.0000	4,331.0000	(2.892)	0	0	0
30/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
30/09/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,930.0000	5,798.0000	(2.226)	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
30/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,422.0000	6,290.0000	(2.055)	0	0	0
30/09/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
30/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,153.0000	8,022.0000	(1.607)	0	0	0
30/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,499.0000	8,367.0000	(1.553)	0	0	0
30/09/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	3,976.0000	3,848.0000	(3.219)	0	0	0
30/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	551.0000	604.0000	9.619	0	0	0
30/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,400.0000	8,268.0000	(1.571)	0	0	0
30/09/2009	\$ / R 2010/09/13	5.80	Call	Currency Future	2,150.0000	2,283.0000	6.186	0	0	0
30/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
30/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	67.0000	57.0000	(14.925)	0	0	0
30/09/2009	\$ / R 2010/09/13	5.80	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,879.0000	4,013.0000	3.454	0	0	0
30/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	280.0000	235.0000	(16.071)	0	0	0
30/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,594.0000	1,717.0000	7.716	0	0	0
30/09/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,253.0000	1,369.0000	9.258	0	0	0
30/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	674.0000	593.0000	(12.018)	0	0	0
30/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,541.0000	2,674.0000	5.234	0	0	0
30/09/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	126.0000	108.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,886.0000	3,019.0000	4.608	0	0	0
30/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/09/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	220.0000	236.0000	7.273	0	0	0
30/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	849.0000	933.0000	9.894	0	0	0
30/09/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	136.0000	116.0000	(14.706)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	322.0000	272.0000	(15.528)	0	0	0
30/09/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
30/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
30/09/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	2,093.0000	1,975.0000	(5.638)	0	0	0
30/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
30/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	169.0000	181.0000	7.101	0	0	0
30/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,557.0000	4,428.0000	(2.831)	0	0	0
30/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
30/09/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	4,078.0000	4,212.0000	3.286	0	0	0
30/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,642.0000	2,520.0000	(4.618)	0	0	0
30/09/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	2.0000	1.0000	(50.000)	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
30/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,521.0000	6,389.0000	(2.024)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,084.0000	3,217.0000	4.313	0	0	0
30/09/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/09/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,102.0000	2,234.0000	6.280	0	0	0
30/09/2009	\$ / R 2010/09/13	6.85	Call	Currency Future	1,212.0000	1,327.0000	9.488	0	0	0
30/09/2009	\$ / R 2010/09/13	5.85	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
30/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,173.0000	1,286.0000	9.633	0	0	0
30/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,053.0000	2,186.0000	6.478	0	0	0
30/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	146.0000	125.0000	(14.384)	0	0	0
30/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	211.0000	226.0000	7.109	0	0	0
30/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,184.0000	2,065.0000	(5.449)	0	0	0
30/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,028.0000	5,897.0000	(2.173)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,133.0000	3,267.0000	4.277	0	0	0
30/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
30/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
30/09/2009	\$ / R 2010/09/13	3.80	Call	Currency Future	4,128.0000	4,262.0000	3.246	0	0	0
30/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,005.0000	7,873.0000	(1.649)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	907.0000	995.0000	9.702	0	0	0
30/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
30/09/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,683.0000	1,808.0000	7.427	0	0	0
30/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	57.0000	48.0000	(15.789)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,680.0000	3,814.0000	3.641	0	0	0
30/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,689.0000	2,822.0000	4.946	0	0	0
30/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,252.0000	8,120.0000	(1.600)	0	0	0
30/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
30/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,728.0000	1,854.0000	7.292	0	0	0
30/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
30/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,203.0000	8,071.0000	(1.609)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,630.0000	3,764.0000	3.691	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
30/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,639.0000	2,773.0000	5.078	0	0	0
30/09/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,351.0000	8,219.0000	(1.581)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,034.0000	3,168.0000	4.417	0	0	0
30/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	192.0000	207.0000	7.813	0	0	0
30/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
30/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,073.0000	3,944.0000	(3.167)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	207.0000	169.0000	(18.357)	0	0	0
30/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,373.0000	6,241.0000	(2.071)	0	0	0
30/09/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,028.0000	4,162.0000	3.327	0	0	0
30/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,033.0000	1,130.0000	9.390	0	0	0
30/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
30/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,366.0000	2,246.0000	(5.072)	0	0	0
30/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	937.0000	1,028.0000	9.712	0	0	0
30/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
30/09/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	261.0000	217.0000	(16.858)	0	0	0
30/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,267.0000	4,138.0000	(3.023)	0	0	0
30/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
30/09/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	180.0000	193.0000	7.222	0	0	0
30/09/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,225.0000	6,094.0000	(2.104)	0	0	0
30/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
30/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
30/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,412.0000	4,283.0000	(2.924)	0	0	0
30/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
30/09/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,504.0000	2,383.0000	(4.832)	0	0	0
30/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,866.0000	1,994.0000	6.860	0	0	0
30/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,837.0000	2,970.0000	4.688	0	0	0
30/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,274.0000	6,143.0000	(2.088)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,829.0000	3,963.0000	3.500	0	0	0
30/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
30/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
30/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,315.0000	4,186.0000	(2.990)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/09/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,820.0000	1,947.0000	6.978	0	0	0
30/09/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	43.0000	36.0000	(16.279)	0	0	0
30/09/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,787.0000	2,920.0000	4.772	0	0	0
30/09/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,779.0000	3,913.0000	3.546	0	0	0
30/09/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,000.0000	1,095.0000	9.500	0	0	0
30/09/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	224.0000	184.0000	(17.857)	0	0	0
30/09/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	188.0000	202.0000	7.447	0	0	0
30/09/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,412.0000	2,292.0000	(4.975)	0	0	0
30/09/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,985.0000	3,118.0000	4.456	0	0	0
30/09/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,978.0000	4,112.0000	3.369	0	0	0
30/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,006.0000	2,137.0000	6.530	0	0	0
30/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,137.0000	1,246.0000	9.587	0	0	0
30/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
30/09/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,055.0000	7,922.0000	(1.651)	0	0	0
30/09/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,122.0000	3,993.0000	(3.130)	0	0	0
30/09/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
30/09/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,077.0000	5,946.0000	(2.156)	0	0	0
30/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	160.0000	135.0000	(15.625)	0	0	0
30/09/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	206.0000	221.0000	7.282	0	0	0
30/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,230.0000	2,110.0000	(5.381)	0	0	0
30/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
30/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
30/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,139.0000	2,020.0000	(5.563)	0	0	0
30/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
30/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,979.0000	5,847.0000	(2.208)	0	0	0
30/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,956.0000	7,823.0000	(1.672)	0	0	0
30/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,025.0000	3,896.0000	(3.205)	0	0	0
30/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
30/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
30/09/2009	\$ / R	2010/12/13			Currency Future	8.0408	8.1757	1.678	0.0000	0.0000	0
30/09/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	628.0000	682.0000	8.599	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	787.0000	707.0000	(10.165)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	524.0000	568.0000	8.397	0	0	0
30/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,033.0000	942.0000	(8.809)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	689.0000	617.0000	(10.450)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	511.0000	554.0000	8.415	0	0	117
30/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	680.0000	742.0000	9.118	0	0	0
30/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	720.0000	786.0000	9.167	0	0	0
30/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	629.0000	560.0000	(10.970)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	645.0000	701.0000	8.682	0	0	0
30/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	700.0000	764.0000	9.143	0	0	0
30/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	960.0000	872.0000	(9.167)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,070.0000	978.0000	(8.598)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	551.0000	598.0000	8.530	0	0	0
30/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	565.0000	614.0000	8.673	0	0	0
30/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	659.0000	588.0000	(10.774)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	924.0000	838.0000	(9.307)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	996.0000	907.0000	(8.936)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	537.0000	583.0000	8.566	0	0	0
30/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	662.0000	721.0000	8.912	0	0	0
30/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	855.0000	771.0000	(9.825)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	595.0000	647.0000	8.739	0	0	0
30/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	721.0000	646.0000	(10.402)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	754.0000	675.0000	(10.477)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,486.0000	4,358.0000	(2.853)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,846.0000	3,981.0000	3.510	0	0	0
30/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	931.0000	1,016.0000	9.130	0	0	0
30/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,727.0000	1,851.0000	7.180	0	0	0
30/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,342.0000	4,214.0000	(2.948)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	390.0000	340.0000	(12.821)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	133.0000	140.0000	5.263	0	0	0
30/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	100.0000	88.0000	(12.000)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,462.0000	2,344.0000	(4.793)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	986.0000	1,075.0000	9.026	0	0	0
30/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
30/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	238.0000	254.0000	6.723	0	0	0
30/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,289.0000	6,158.0000	(2.083)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	229.0000	244.0000	6.550	0	0	0
30/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,597.0000	2,478.0000	(4.582)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
30/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,689.0000	2,569.0000	(4.463)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	345.0000	299.0000	(13.333)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	124.0000	130.0000	4.839	0	0	0
30/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,661.0000	2,795.0000	5.036	0	0	0
30/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,534.0000	6,403.0000	(2.005)	0	0	0
30/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,094.0000	4,228.0000	3.273	0	0	0
30/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
30/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,647.0000	3,782.0000	3.702	0	0	0
30/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,504.0000	8,372.0000	(1.552)	0	0	0
30/09/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
30/09/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,583.0000	4,454.0000	(2.815)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,134.0000	2,265.0000	6.139	0	0	0
30/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,564.0000	2,697.0000	5.187	0	0	0
30/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,102.0000	3,237.0000	4.352	0	0	0
30/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,641.0000	1,763.0000	7.434	0	0	0
30/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	127.0000	134.0000	5.512	0	0	0
30/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,548.0000	3,683.0000	3.805	0	0	0
30/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
30/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
30/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,896.0000	4,031.0000	3.465	0	0	0
30/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
30/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,535.0000	4,406.0000	(2.845)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,905.0000	3,039.0000	4.613	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
30/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,643.0000	2,524.0000	(4.502)	0	0	0
30/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
30/09/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,277.0000	1,389.0000	8.771	0	0	0
30/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
30/09/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	186.0000	164.0000	(11.828)	0	0	0
30/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,161.0000	8,029.0000	(1.617)	0	0	0
30/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,455.0000	8,323.0000	(1.561)	0	0	0
30/09/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	284.0000	303.0000	6.690	0	0	0
30/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
30/09/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,086.0000	2,217.0000	6.280	0	0	0
30/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,485.0000	6,354.0000	(2.020)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	234.0000	249.0000	6.410	0	0	0
30/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,053.0000	3,187.0000	4.389	0	0	0
30/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	367.0000	319.0000	(13.079)	0	0	0
30/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,259.0000	8,127.0000	(1.598)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,239.0000	1,350.0000	8.959	0	0	0
30/09/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	198.0000	174.0000	(12.121)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	143.0000	150.0000	4.895	0	0	0
30/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,191.0000	6,061.0000	(2.100)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,238.0000	2,121.0000	(5.228)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,246.0000	4,119.0000	(2.991)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	278.0000	297.0000	6.835	0	0	0
30/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,948.0000	2,076.0000	6.571	0	0	0
30/09/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,102.0000	3,975.0000	(3.096)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,045.0000	4,179.0000	3.313	0	0	0
30/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,193.0000	2,077.0000	(5.290)	0	0	0
30/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
30/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
30/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,136.0000	1,235.0000	8.715	0	0	0
30/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,054.0000	3,927.0000	(3.133)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	263.0000	281.0000	6.844	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
30/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	245.0000	210.0000	(14.286)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	958.0000	1,045.0000	9.081	0	0	0
30/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,995.0000	5,864.0000	(2.185)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	137.0000	144.0000	5.109	0	0	0
30/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,406.0000	8,274.0000	(1.570)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,372.0000	2,255.0000	(4.933)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,598.0000	3,732.0000	3.724	0	0	0
30/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,964.0000	7,831.0000	(1.670)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
30/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,613.0000	2,746.0000	5.090	0	0	0
30/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	257.0000	275.0000	7.004	0	0	0
30/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,436.0000	6,305.0000	(2.035)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	93.0000	81.0000	(12.903)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	264.0000	226.0000	(14.394)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,684.0000	1,807.0000	7.304	0	0	0
30/09/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
30/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,044.0000	5,913.0000	(2.167)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,104.0000	1,202.0000	8.877	0	0	0
30/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
30/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
30/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,210.0000	8,078.0000	(1.608)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,294.0000	4,166.0000	(2.981)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,417.0000	2,299.0000	(4.882)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	135.0000	142.0000	5.185	0	0	0
30/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	252.0000	270.0000	7.143	0	0	0
30/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,240.0000	6,109.0000	(2.099)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	63.0000	55.0000	(12.698)	0	0	0
30/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	820.0000	739.0000	(9.878)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	283.0000	243.0000	(14.134)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,796.0000	3,931.0000	3.556	0	0	0
30/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,903.0000	2,030.0000	6.674	0	0	0
30/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,856.0000	2,990.0000	4.692	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
30/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,013.0000	7,881.0000	(1.647)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,807.0000	2,941.0000	4.774	0	0	0
30/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,074.0000	1,169.0000	8.845	0	0	0
30/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,859.0000	1,985.0000	6.778	0	0	0
30/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	611.0000	665.0000	8.838	0	0	0
30/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
30/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,063.0000	7,930.0000	(1.650)	0	0	0
30/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
30/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
30/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
30/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,201.0000	1,311.0000	9.159	0	0	0
30/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,094.0000	5,962.0000	(2.166)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,039.0000	2,170.0000	6.425	0	0	0
30/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	211.0000	186.0000	(11.848)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	141.0000	148.0000	4.965	0	0	0
30/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,283.0000	2,166.0000	(5.125)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	273.0000	291.0000	6.593	0	0	0
30/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,151.0000	4,023.0000	(3.084)	0	0	0
30/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	68.0000	59.0000	(13.235)	0	0	0
30/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,142.0000	6,011.0000	(2.133)	0	0	0
30/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
30/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,995.0000	4,129.0000	3.354	0	0	0
30/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,198.0000	4,071.0000	(3.025)	0	0	0
30/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	139.0000	146.0000	5.036	0	0	0
30/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,112.0000	7,980.0000	(1.627)	0	0	0
30/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	268.0000	286.0000	6.716	0	0	0
30/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,327.0000	2,210.0000	(5.028)	0	0	0
30/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,003.0000	3,138.0000	4.496	0	0	0
30/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,954.0000	3,088.0000	4.536	0	0	0
30/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,945.0000	4,080.0000	3.422	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
30/09/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
30/09/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	228.0000	197.0000	(13.596)	0	0	0
30/09/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,994.0000	2,123.0000	6.469	0	0	0
30/09/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,168.0000	1,273.0000	8.990	0	0	0
30/09/2009	£ / R	2009/12/14			Currency Future	12.0058	12.2545	2.071	12.2800	12.0200	37,368
30/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
30/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
30/09/2009	£ / R	2009/12/14	18.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,549.0000	1,317.0000	(14.977)	0	0	0
30/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,136.0000	920.0000	(19.014)	0	0	0
30/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	£ / R	2009/12/14	16.00	Put	Currency Future	4,005.0000	3,757.0000	(6.192)	0	0	0
30/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,706.0000	3,458.0000	(6.692)	0	0	0
30/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,995.0000	8,746.0000	(2.768)	0	0	0
30/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,827.0000	2,074.0000	13.519	0	0	0
30/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,198.0000	1,440.0000	20.200	0	0	0
30/09/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	117.0000	159.0000	35.897	0	0	0
30/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	92.0000	124.0000	34.783	0	0	0
30/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,812.0000	3,059.0000	8.784	0	0	0
30/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	£ / R	2009/12/14	16.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,844.0000	9,596.0000	(2.519)	0	0	0
30/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	150.0000	205.0000	36.667	0	0	0
30/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,349.0000	5,100.0000	(4.655)	0	0	0
30/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	764.0000	972.0000	27.225	0	0	0
30/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	600.0000	427.0000	(28.833)	0	0	0
30/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,648.0000	5,399.0000	(4.409)	0	0	0
30/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,681.0000	1,927.0000	14.634	0	0	0
30/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,663.0000	2,910.0000	9.275	0	0	0
30/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	206.0000	281.0000	36.408	0	0	0
30/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,395.0000	8,147.0000	(2.954)	0	0	0
30/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,698.0000	5,449.0000	(4.370)	0	0	0
30/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	884.0000	1,106.0000	25.113	0	0	0
30/09/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,997.0000	5,749.0000	(4.135)	0	0	0
30/09/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	794.0000	601.0000	(24.307)	0	0	0
30/09/2009	£ / R	2009/12/14	18.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,367.0000	2,614.0000	10.435	0	0	0
30/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
30/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,158.0000	3,408.0000	7.916	0	0	0
30/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,156.0000	4,405.0000	5.991	0	0	0
30/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,095.0000	8,846.0000	(2.738)	0	0	0
30/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,012.0000	1,248.0000	23.320	0	0	0
30/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,297.0000	6,048.0000	(3.954)	0	0	0
30/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,746.0000	7,497.0000	(3.215)	0	0	0
30/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	108.0000	67.0000	(37.963)	0	0	0
30/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,845.0000	8,596.0000	(2.815)	0	0	0
30/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,358.0000	3,111.0000	(7.356)	0	0	0
30/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	563.0000	395.0000	(29.840)	0	0	0
30/09/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,402.0000	4,154.0000	(5.634)	0	0	0
30/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,023.0000	2,269.0000	12.160	0	0	0
30/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	8.0000	9.0000	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
30/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,389.0000	1,634.0000	17.639	0	0	0
30/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,846.0000	6,598.0000	(3.623)	0	0	0
30/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,006.0000	4,255.0000	6.216	0	0	0
30/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	5,099.0000	4,851.0000	(4.864)	0	0	0
30/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,744.0000	9,496.0000	(2.545)	0	0	0
30/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
30/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	104.0000	140.0000	34.615	0	0	0
30/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,646.0000	7,397.0000	(3.257)	0	0	0
30/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	265.0000	366.0000	38.113	0	0	0
30/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,850.0000	4,602.0000	(5.113)	0	0	0
30/09/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,106.0000	4,355.0000	6.064	0	0	0
30/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,996.0000	6,747.0000	(3.559)	0	0	0
30/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,656.0000	3,907.0000	6.865	0	0	0
30/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	1,048.0000	836.0000	(20.229)	0	0	0
30/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
30/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	79.0000	51.0000	(35.443)	0	0	0
30/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,406.0000	4,655.0000	5.651	0	0	0
30/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,706.0000	3,956.0000	6.746	0	0	0
30/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	7,096.0000	6,847.0000	(3.509)	0	0	0
30/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,847.0000	5,599.0000	(4.241)	0	0	0
30/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	219.0000	300.0000	36.986	0	0	0
30/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,696.0000	7,447.0000	(3.235)	0	0	0
30/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,056.0000	1,296.0000	22.727	0	0	0
30/09/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,352.0000	4,105.0000	(5.676)	0	0	0
30/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,643.0000	1,410.0000	(14.181)	0	0	0
30/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	190.0000	123.0000	(35.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2009/12/14	8.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/09/2009	£ / R 2009/12/14	21.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	£ / R 2009/12/14	9.05	Call	Currency Future	2,961.0000	3,209.0000	8.376	0	0	0
30/09/2009	£ / R 2009/12/14	17.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R 2009/12/14	20.35	Put	Currency Future	8,345.0000	8,097.0000	(2.972)	0	0	0
30/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
30/09/2009	£ / R 2009/12/14	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,219.0000	2,466.0000	11.131	0	0	0
30/09/2009	£ / R 2009/12/14	17.60	Put	Currency Future	5,598.0000	5,349.0000	(4.448)	0	0	0
30/09/2009	£ / R 2009/12/14	9.90	Call	Currency Future	2,121.0000	2,367.0000	11.598	0	0	0
30/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,855.0000	3,607.0000	(6.433)	0	0	0
30/09/2009	£ / R 2009/12/14	17.75	Put	Currency Future	5,748.0000	5,499.0000	(4.332)	0	0	0
30/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
30/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	5,000.0000	4,751.0000	(4.980)	0	0	0
30/09/2009	£ / R 2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	15.65	Put	Currency Future	3,656.0000	3,408.0000	(6.783)	0	0	0
30/09/2009	£ / R 2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,846.0000	7,597.0000	(3.174)	0	0	0
30/09/2009	£ / R 2009/12/14	9.40	Call	Currency Future	2,613.0000	2,861.0000	9.491	0	0	0
30/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	421.0000	582.0000	38.242	0	0	0
30/09/2009	£ / R 2009/12/14	10.05	Call	Currency Future	1,974.0000	2,220.0000	12.462	0	0	0
30/09/2009	£ / R 2009/12/14	11.00	Put	Currency Future	50.0000	42.0000	(16.000)	0	0	0
30/09/2009	£ / R 2009/12/14	15.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
30/09/2009	£ / R 2009/12/14	8.95	Call	Currency Future	3,059.0000	3,308.0000	8.140	0	0	0
30/09/2009	£ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	9.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	£ / R 2009/12/14	9.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,369.0000	2,125.0000	(10.300)	0	0	0
30/09/2009	£ / R 2009/12/14	9.00	Call	Currency Future	3,010.0000	3,258.0000	8.239	0	0	0
30/09/2009	£ / R 2009/12/14	11.65	Call	Currency Future	546.0000	728.0000	33.333	0	0	0
30/09/2009	£ / R 2009/12/14	9.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/09/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,170.0000	2,417.0000	11.382	0	0	0
30/09/2009	£ / R 2009/12/14	12.60	Put	Currency Future	754.0000	564.0000	(25.199)	0	0	0
30/09/2009	£ / R 2009/12/14	11.70	Put	Currency Future	207.0000	135.0000	(34.783)	0	0	0
30/09/2009	£ / R 2009/12/14	12.05	Put	Currency Future	364.0000	247.0000	(32.143)	0	0	0
30/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,418.0000	2,174.0000	(10.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,945.0000	8,696.0000	(2.784)	0	0	0
30/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,996.0000	7,747.0000	(3.114)	0	0	0
30/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	266.0000	177.0000	(33.459)	0	0	0
30/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	160.0000	219.0000	36.875	0	0	0
30/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
30/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,911.0000	2,665.0000	(8.451)	0	0	0
30/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,347.0000	6,098.0000	(3.923)	0	0	0
30/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	174.0000	112.0000	(35.632)	0	0	0
30/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	513.0000	690.0000	34.503	0	0	0
30/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
30/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	459.0000	311.0000	(32.244)	0	0	0
30/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	803.0000	1,015.0000	26.401	0	0	0
30/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,341.0000	1,586.0000	18.270	0	0	0
30/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
30/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	650.0000	846.0000	30.154	0	0	0
30/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	55.0000	72.0000	30.909	0	0	0
30/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	493.0000	335.0000	(32.049)	0	0	0
30/09/2009	£ / R	2009/12/14	16.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
30/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
30/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,173.0000	1,931.0000	(11.137)	0	0	0
30/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,072.0000	2,318.0000	11.873	0	0	0
30/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	125.0000	170.0000	36.000	0	0	0
30/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	961.0000	755.0000	(21.436)	0	0	0
30/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,397.0000	6,148.0000	(3.892)	0	0	0
30/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,124.0000	1,882.0000	(11.394)	0	0	0
30/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,535.0000	1,781.0000	16.026	0	0	0
30/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2009/12/14	8.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,549.0000	1,317.0000	(14.977)	0	0	0
30/09/2009	£ / R 2009/12/14	8.40	Call	Currency Future	3,606.0000	3,857.0000	6.961	0	0	0
30/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
30/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,882.0000	1,644.0000	(12.646)	0	0	0
30/09/2009	£ / R 2009/12/14	9.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/09/2009	£ / R 2009/12/14	10.95	Call	Currency Future	1,103.0000	1,344.0000	21.850	0	0	0
30/09/2009	£ / R 2009/12/14	9.10	Call	Currency Future	2,911.0000	3,159.0000	8.519	0	0	0
30/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,502.0000	1,272.0000	(15.313)	0	0	0
30/09/2009	£ / R 2009/12/14	11.10	Call	Currency Future	969.0000	1,201.0000	23.942	0	0	0
30/09/2009	£ / R 2009/12/14	11.05	Put	Currency Future	56.0000	44.0000	(21.429)	0	0	0
30/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	2,075.0000	1,834.0000	(11.614)	0	0	0
30/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
30/09/2009	£ / R 2009/12/14	13.30	Call	Currency Future	69.0000	91.0000	31.884	0	0	0
30/09/2009	£ / R 2009/12/14	11.50	Put	Currency Future	144.0000	92.0000	(36.111)	0	0	0
30/09/2009	£ / R 2009/12/14	18.95	Put	Currency Future	6,946.0000	6,697.0000	(3.585)	0	0	0
30/09/2009	£ / R 2009/12/14	11.30	Put	Currency Future	97.0000	60.0000	(38.144)	0	0	0
30/09/2009	£ / R 2009/12/14	12.25	Call	Currency Future	249.0000	340.0000	36.546	0	0	0
30/09/2009	£ / R 2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	8.40	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
30/09/2009	£ / R 2009/12/14	15.05	Put	Currency Future	3,060.0000	2,813.0000	(8.072)	0	0	0
30/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	46.0000	61.0000	32.609	0	0	0
30/09/2009	£ / R 2009/12/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	10.60	Call	Currency Future	1,438.0000	1,683.0000	17.038	0	0	0
30/09/2009	£ / R 2009/12/14	20.30	Put	Currency Future	8,295.0000	8,047.0000	(2.990)	0	0	0
30/09/2009	£ / R 2009/12/14	20.25	Put	Currency Future	8,245.0000	7,997.0000	(3.008)	0	0	0
30/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	55.0000	72.0000	30.909	0	0	0
30/09/2009	£ / R 2009/12/14	19.55	Put	Currency Future	7,546.0000	7,297.0000	(3.300)	0	0	0
30/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
30/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,978.0000	1,739.0000	(12.083)	0	0	0
30/09/2009	£ / R 2009/12/14	12.50	Call	Currency Future	181.0000	248.0000	37.017	0	0	0
30/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,950.0000	4,702.0000	(5.010)	0	0	0
30/09/2009	£ / R 2009/12/14	19.60	Put	Currency Future	7,596.0000	7,347.0000	(3.278)	0	0	0
30/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	58.0000	76.0000	31.034	0	0	0
30/09/2009	£ / R 2009/12/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,026.0000	1,787.0000	(11.797)	0	0	0
30/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
30/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,363.0000	1,137.0000	(16.581)	0	0	0
30/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,507.0000	3,259.0000	(7.072)	0	0	0
30/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	£ / R	2009/12/14	16.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,548.0000	5,300.0000	(4.470)	0	0	0
30/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
30/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
30/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,097.0000	5,848.0000	(4.084)	0	0	0
30/09/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,786.0000	1,550.0000	(13.214)	0	0	0
30/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	580.0000	766.0000	32.069	0	0	0
30/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,545.0000	9,296.0000	(2.609)	0	0	0
30/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
30/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,664.0000	2,419.0000	(9.197)	0	0	0
30/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/09/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,756.0000	4,006.0000	6.656	0	0	0
30/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,395.0000	9,146.0000	(2.650)	0	0	0
30/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
30/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
30/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,226.0000	1,005.0000	(18.026)	0	0	0
30/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,515.0000	2,762.0000	9.821	0	0	0
30/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
30/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	528.0000	365.0000	(30.871)	0	0	0
30/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,303.0000	4,055.0000	(5.763)	0	0	0
30/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
30/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,345.0000	9,096.0000	(2.665)	0	0	0
30/09/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,253.0000	4,006.0000	(5.808)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
30/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	119.0000	75.0000	(36.975)	0	0	0
30/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,897.0000	5,649.0000	(4.206)	0	0	0
30/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,181.0000	962.0000	(18.544)	0	0	0
30/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,961.0000	2,715.0000	(8.308)	0	0	0
30/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	82.0000	110.0000	34.146	0	0	0
30/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,729.0000	1,976.0000	14.286	0	0	0
30/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,196.0000	6,947.0000	(3.460)	0	0	0
30/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
30/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	725.0000	929.0000	28.138	0	0	0
30/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,905.0000	3,657.0000	(6.351)	0	0	0
30/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,643.0000	1,410.0000	(14.181)	0	0	0
30/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,566.0000	2,321.0000	(9.548)	0	0	0
30/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	18.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,124.0000	1,882.0000	(11.394)	0	0	0
30/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	63.0000	46.0000	(26.984)	0	0	0
30/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
30/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	287.0000	193.0000	(32.753)	0	0	0
30/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	233.0000	319.0000	36.910	0	0	0
30/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,564.0000	2,811.0000	9.633	0	0	0
30/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,271.0000	2,027.0000	(10.744)	0	0	0
30/09/2009	£ / R	2009/12/14	14.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,596.0000	1,363.0000	(14.599)	0	0	0
30/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,712.0000	2,960.0000	9.145	0	0	0
30/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,199.0000	4,951.0000	(4.770)	0	0	0
30/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	40.0000	51.0000	27.500	0	0	0
30/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,632.0000	1,878.0000	15.074	0	0	0
30/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,320.0000	2,076.0000	(10.517)	0	0	0
30/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,615.0000	2,370.0000	(9.369)	0	0	0
30/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,295.0000	9,046.0000	(2.679)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2009/12/14	17.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,834.0000	1,597.0000	(12.923)	0	0	0
30/09/2009	£ / R 2009/12/14	15.40	Put	Currency Future	3,408.0000	3,160.0000	(7.277)	0	0	0
30/09/2009	£ / R 2009/12/14	11.90	Call	Currency Future	393.0000	548.0000	39.440	0	0	0
30/09/2009	£ / R 2009/12/14	15.55	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	2,075.0000	1,834.0000	(11.614)	0	0	0
30/09/2009	£ / R 2009/12/14	21.05	Put	Currency Future	9,045.0000	8,796.0000	(2.753)	0	0	0
30/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
30/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,691.0000	1,456.0000	(13.897)	0	0	0
30/09/2009	£ / R 2009/12/14	10.30	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/09/2009	£ / R 2009/12/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	9.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	£ / R 2009/12/14	18.80	Put	Currency Future	6,796.0000	6,548.0000	(3.649)	0	0	0
30/09/2009	£ / R 2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	17.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,691.0000	1,456.0000	(13.897)	0	0	0
30/09/2009	£ / R 2009/12/14	11.95	Call	Currency Future	366.0000	515.0000	40.710	0	0	0
30/09/2009	£ / R 2009/12/14	10.55	Call	Currency Future	1,486.0000	1,732.0000	16.555	0	0	0
30/09/2009	£ / R 2009/12/14	16.30	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
30/09/2009	£ / R 2009/12/14	21.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,664.0000	2,419.0000	(9.197)	0	0	0
30/09/2009	£ / R 2009/12/14	13.55	Call	Currency Future	52.0000	68.0000	30.769	0	0	0
30/09/2009	£ / R 2009/12/14	15.30	Put	Currency Future	3,308.0000	3,061.0000	(7.467)	0	0	0
30/09/2009	£ / R 2009/12/14	19.35	Put	Currency Future	7,346.0000	7,097.0000	(3.390)	0	0	0
30/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,601.0000	4,353.0000	(5.390)	0	0	0
30/09/2009	£ / R 2009/12/14	18.25	Put	Currency Future	6,247.0000	5,998.0000	(3.986)	0	0	0
30/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,882.0000	1,644.0000	(12.646)	0	0	0
30/09/2009	£ / R 2009/12/14	17.40	Put	Currency Future	5,398.0000	5,150.0000	(4.594)	0	0	0
30/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	9.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,756.0000	3,508.0000	(6.603)	0	0	0
30/09/2009	£ / R 2009/12/14	19.05	Put	Currency Future	7,046.0000	6,797.0000	(3.534)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,930.0000	1,691.0000	(12.383)	0	0	0
30/09/2009	£ / R 2009/12/14	15.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
30/09/2009	£ / R 2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	16.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R 2009/12/14	17.30	Put	Currency Future	5,299.0000	5,050.0000	(4.699)	0	0	0
30/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
30/09/2009	£ / R 2009/12/14	21.60	Put	Currency Future	9,594.0000	9,346.0000	(2.585)	0	0	0
30/09/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,465.0000	2,712.0000	10.020	0	0	0
30/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
30/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,545.0000	8,296.0000	(2.914)	0	0	0
30/09/2009	£ / R 2009/12/14	19.30	Put	Currency Future	7,296.0000	7,047.0000	(3.413)	0	0	0
30/09/2009	£ / R 2009/12/14	10.60	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
30/09/2009	£ / R 2009/12/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	42.0000	54.0000	28.571	0	0	0
30/09/2009	£ / R 2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,896.0000	7,647.0000	(3.153)	0	0	0
30/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	46.0000	61.0000	32.609	0	0	0
30/09/2009	£ / R 2009/12/14	15.55	Put	Currency Future	3,557.0000	3,309.0000	(6.972)	0	0	0
30/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	87.0000	117.0000	34.483	0	0	0
30/09/2009	£ / R 2009/12/14	17.05	Put	Currency Future	5,049.0000	4,801.0000	(4.912)	0	0	0
30/09/2009	£ / R 2009/12/14	14.80	Put	Currency Future	2,813.0000	2,566.0000	(8.781)	0	0	0
30/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	394.0000	267.0000	(32.234)	0	0	0
30/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	919.0000	715.0000	(22.198)	0	0	0
30/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	77.0000	103.0000	33.766	0	0	0
30/09/2009	£ / R 2009/12/14	19.40	Put	Currency Future	7,396.0000	7,147.0000	(3.367)	0	0	0
30/09/2009	£ / R 2009/12/14	9.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/09/2009	£ / R 2009/12/14	12.00	Call	Currency Future	340.0000	483.0000	42.059	0	0	0
30/09/2009	£ / R 2009/12/14	10.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
30/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
30/09/2009	£ / R 2009/12/14	17.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R 2009/12/14	14.80	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
30/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,498.0000	5,250.0000	(4.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	110.0000	150.0000	36.364	0	0	0
30/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	300.0000	422.0000	40.667	0	0	0
30/09/2009	£ / R	2009/12/14	15.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,416.0000	2,663.0000	10.224	0	0	0
30/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,894.0000	9,646.0000	(2.507)	0	0	0
30/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	159.0000	101.0000	(36.478)	0	0	0
30/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,467.0000	2,222.0000	(9.931)	0	0	0
30/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,615.0000	2,370.0000	(9.369)	0	0	0
30/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,406.0000	3,657.0000	7.369	0	0	0
30/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	676.0000	494.0000	(26.923)	0	0	0
30/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,195.0000	8,946.0000	(2.708)	0	0	0
30/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,005.0000	795.0000	(20.896)	0	0	0
30/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,805.0000	3,558.0000	(6.491)	0	0	0
30/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,150.0000	1,392.0000	21.043	0	0	0
30/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	334.0000	228.0000	(31.737)	0	0	0
30/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	614.0000	806.0000	31.270	0	0	0
30/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
30/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,060.0000	2,813.0000	(8.072)	0	0	0
30/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,595.0000	8,346.0000	(2.897)	0	0	0
30/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,496.0000	7,247.0000	(3.322)	0	0	0
30/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	87.0000	117.0000	34.483	0	0	0
30/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
30/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	715.0000	528.0000	(26.154)	0	0	0
30/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,862.0000	2,616.0000	(8.595)	0	0	0
30/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,159.0000	2,912.0000	(7.819)	0	0	0
30/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,181.0000	962.0000	(18.544)	0	0	0
30/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,900.0000	4,652.0000	(5.061)	0	0	0
30/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	170.0000	233.0000	37.059	0	0	0
30/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
30/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,597.0000	6,348.0000	(3.774)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,896.0000	6,647.0000	(3.611)	0	0	0
30/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,092.0000	877.0000	(19.689)	0	0	0
30/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
30/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,763.0000	2,517.0000	(8.903)	0	0	0
30/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,796.0000	7,547.0000	(3.194)	0	0	0
30/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	310.0000	210.0000	(32.258)	0	0	0
30/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,911.0000	2,665.0000	(8.451)	0	0	0
30/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
30/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,547.0000	6,298.0000	(3.803)	0	0	0
30/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,696.0000	6,448.0000	(3.704)	0	0	0
30/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,925.0000	2,172.0000	12.831	0	0	0
30/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	320.0000	452.0000	41.250	0	0	0
30/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,369.0000	2,125.0000	(10.300)	0	0	0
30/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,456.0000	3,707.0000	7.263	0	0	0
30/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,794.0000	9,546.0000	(2.532)	0	0	0
30/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,271.0000	1,049.0000	(17.467)	0	0	0
30/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,583.0000	1,829.0000	15.540	0	0	0
30/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	110.0000	150.0000	36.364	0	0	0
30/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
30/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,714.0000	2,468.0000	(9.064)	0	0	0
30/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,551.0000	4,304.0000	(5.427)	0	0	0
30/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,701.0000	4,453.0000	(5.275)	0	0	0
30/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	82.0000	110.0000	34.146	0	0	0
30/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,895.0000	8,646.0000	(2.799)	0	0	0
30/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,502.0000	1,272.0000	(15.313)	0	0	0
30/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	98.0000	132.0000	34.694	0	0	0
30/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,516.0000	2,271.0000	(9.738)	0	0	0
30/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,798.0000	5,549.0000	(4.295)	0	0	0
30/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,448.0000	5,200.0000	(4.552)	0	0	0
30/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,005.0000	795.0000	(20.896)	0	0	0
30/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,293.0000	1,537.0000	18.871	0	0	0
30/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
30/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	77.0000	103.0000	33.766	0	0	0
30/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,418.0000	2,174.0000	(10.091)	0	0	0
30/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,245.0000	1,489.0000	19.598	0	0	0
30/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	3,011.0000	2,764.0000	(8.203)	0	0	0
30/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	245.0000	162.0000	(33.878)	0	0	0
30/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	58.0000	76.0000	31.034	0	0	0
30/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,445.0000	9,196.0000	(2.636)	0	0	0
30/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	226.0000	148.0000	(34.513)	0	0	0
30/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,110.0000	2,863.0000	(7.942)	0	0	0
30/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	451.0000	617.0000	36.807	0	0	0
30/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	835.0000	638.0000	(23.593)	0	0	0
30/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	481.0000	653.0000	35.759	0	0	0
30/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	61.0000	81.0000	32.787	0	0	0
30/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,268.0000	2,515.0000	10.891	0	0	0
30/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
30/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,317.0000	2,564.0000	10.660	0	0	0
30/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
30/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
30/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,108.0000	3,358.0000	8.044	0	0	0
30/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,694.0000	9,446.0000	(2.558)	0	0	0
30/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
30/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	141.0000	193.0000	36.879	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,566.0000	2,321.0000	(9.548)	0	0	0
30/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	42.0000	54.0000	28.571	0	0	0
30/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,457.0000	3,210.0000	(7.145)	0	0	0
30/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
30/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,446.0000	7,197.0000	(3.344)	0	0	0
30/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,495.0000	9,246.0000	(2.622)	0	0	0
30/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,455.0000	1,227.0000	(15.670)	0	0	0
30/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	637.0000	460.0000	(27.786)	0	0	0
30/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,145.0000	8,896.0000	(2.723)	0	0	0
30/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
30/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,786.0000	1,550.0000	(13.214)	0	0	0
30/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
30/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,124.0000	1,882.0000	(11.394)	0	0	0
30/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,644.0000	9,396.0000	(2.572)	0	0	0
30/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,606.0000	3,359.0000	(6.850)	0	0	0
30/09/2009	£ / R	2009/12/14	8.55	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	687.0000	887.0000	29.112	0	0	0
30/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
30/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
30/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	131.0000	83.0000	(36.641)	0	0	0
30/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,222.0000	1,979.0000	(10.936)	0	0	0
30/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
30/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	193.0000	264.0000	36.788	0	0	0
30/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,209.0000	2,962.0000	(7.697)	0	0	0
30/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,643.0000	1,410.0000	(14.181)	0	0	0
30/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	877.0000	676.0000	(22.919)	0	0	0
30/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,146.0000	6,897.0000	(3.484)	0	0	0
30/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,173.0000	1,931.0000	(11.137)	0	0	0
30/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,738.0000	1,503.0000	(13.521)	0	0	0
30/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
30/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	70.0000	49.0000	(30.000)	0	0	0
30/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	133.0000	181.0000	36.090	0	0	0
30/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	926.0000	1,153.0000	24.514	0	0	0
30/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,695.0000	8,446.0000	(2.864)	0	0	0
30/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,876.0000	2,123.0000	13.166	0	0	0
30/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,306.0000	3,557.0000	7.592	0	0	0
30/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,271.0000	1,049.0000	(17.467)	0	0	0
30/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	282.0000	393.0000	39.362	0	0	0
30/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
30/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	426.0000	289.0000	(32.160)	0	0	0
30/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
30/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,149.0000	4,901.0000	(4.816)	0	0	0
30/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
30/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	61.0000	81.0000	32.787	0	0	0
30/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,159.0000	2,912.0000	(7.819)	0	0	0
30/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,978.0000	1,739.0000	(12.083)	0	0	0
30/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
30/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,882.0000	1,644.0000	(12.646)	0	0	0
30/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	73.0000	97.0000	32.877	0	0	0
30/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,317.0000	1,093.0000	(17.008)	0	0	0
30/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,930.0000	1,691.0000	(12.383)	0	0	0
30/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,762.0000	3,010.0000	8.979	0	0	0
30/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,738.0000	1,503.0000	(13.521)	0	0	0
30/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,778.0000	2,026.0000	13.948	0	0	0
30/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,226.0000	1,005.0000	(18.026)	0	0	0
30/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
30/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,645.0000	8,396.0000	(2.880)	0	0	0
30/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,409.0000	1,182.0000	(16.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	65.0000	86.0000	32.308	0	0	0
30/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,455.0000	1,227.0000	(15.670)	0	0	0
30/09/2009	£ / R	2009/12/14	16.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,651.0000	4,403.0000	(5.332)	0	0	0
30/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
30/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,646.0000	6,398.0000	(3.732)	0	0	0
30/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,356.0000	3,607.0000	7.479	0	0	0
30/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,245.0000	8,996.0000	(2.693)	0	0	0
30/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	88.0000	54.0000	(38.636)	0	0	0
30/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	843.0000	1,059.0000	25.623	0	0	0
30/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
30/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
30/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,259.0000	3,011.0000	(7.610)	0	0	0
30/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,249.0000	5,000.0000	(4.744)	0	0	0
30/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,246.0000	6,997.0000	(3.436)	0	0	0
30/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,861.0000	3,109.0000	8.668	0	0	0
30/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,409.0000	1,182.0000	(16.111)	0	0	0
30/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
30/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,026.0000	1,787.0000	(11.797)	0	0	0
30/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	65.0000	86.0000	32.308	0	0	0
30/09/2009	£ / R	2010/03/15			Currency Future	12.2130	12.4665	2.076	0.0000	0.0000	829
30/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	345.0000	413.0000	19.710	0	0	0
30/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
30/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	283.0000	336.0000	18.728	0	0	0
30/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,340.0000	9,088.0000	(2.698)	0	0	0
30/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,156.0000	2,405.0000	11.549	0	0	0
30/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,825.0000	3,579.0000	(6.431)	0	0	0
30/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	996.0000	1,197.0000	20.181	0	0	0
30/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,547.0000	7,295.0000	(3.339)	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
30/09/2009	£ / R 2010/03/15	19.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R 2010/03/15	11.10	Call	Currency Future	1,229.0000	1,463.0000	19.040	0	0	0
30/09/2009	£ / R 2010/03/15	18.00	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
30/09/2009	£ / R 2010/03/15	13.35	Call	Currency Future	249.0000	293.0000	17.671	0	0	0
30/09/2009	£ / R 2010/03/15	21.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R 2010/03/15	11.10	Put	Currency Future	116.0000	97.0000	(16.379)	0	0	0
30/09/2009	£ / R 2010/03/15	18.00	Put	Currency Future	5,805.0000	5,553.0000	(4.341)	0	0	0
30/09/2009	£ / R 2010/03/15	11.40	Put	Currency Future	183.0000	131.0000	(28.415)	0	0	0
30/09/2009	£ / R 2010/03/15	9.20	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
30/09/2009	£ / R 2010/03/15	8.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/09/2009	£ / R 2010/03/15	21.75	Put	Currency Future	9,540.0000	9,287.0000	(2.652)	0	0	0
30/09/2009	£ / R 2010/03/15	19.55	Put	Currency Future	7,348.0000	7,095.0000	(3.443)	0	0	0
30/09/2009	£ / R 2010/03/15	20.10	Put	Currency Future	7,896.0000	7,643.0000	(3.204)	0	0	0
30/09/2009	£ / R 2010/03/15	20.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	£ / R 2010/03/15	10.40	Call	Currency Future	1,870.0000	2,115.0000	13.102	0	0	0
30/09/2009	£ / R 2010/03/15	18.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	£ / R 2010/03/15	13.80	Call	Currency Future	190.0000	220.0000	15.789	0	0	0
30/09/2009	£ / R 2010/03/15	16.45	Put	Currency Future	4,266.0000	4,016.0000	(5.860)	0	0	0
30/09/2009	£ / R 2010/03/15	21.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R 2010/03/15	19.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
30/09/2009	£ / R 2010/03/15	22.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	£ / R 2010/03/15	16.00	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
30/09/2009	£ / R 2010/03/15	12.85	Put	Currency Future	982.0000	797.0000	(18.839)	0	0	0
30/09/2009	£ / R 2010/03/15	21.65	Put	Currency Future	9,440.0000	9,187.0000	(2.680)	0	0	0
30/09/2009	£ / R 2010/03/15	9.20	Call	Currency Future	3,035.0000	3,285.0000	8.237	0	0	0
30/09/2009	£ / R 2010/03/15	18.55	Put	Currency Future	6,352.0000	6,100.0000	(3.967)	0	0	0
30/09/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,777.0000	1,553.0000	(12.606)	0	0	0
30/09/2009	£ / R 2010/03/15	20.45	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	£ / R 2010/03/15	22.10	Put	Currency Future	9,889.0000	9,636.0000	(2.558)	0	0	0
30/09/2009	£ / R 2010/03/15	10.00	Call	Currency Future	2,253.0000	2,503.0000	11.096	0	0	0
30/09/2009	£ / R 2010/03/15	12.40	Call	Currency Future	472.0000	573.0000	21.398	0	0	0
30/09/2009	£ / R 2010/03/15	8.55	Call	Currency Future	3,674.0000	3,926.0000	6.859	0	0	0
30/09/2009	£ / R 2010/03/15	13.25	Put	Currency Future	1,302.0000	1,097.0000	(15.745)	0	0	0
30/09/2009	£ / R 2010/03/15	20.45	Put	Currency Future	8,244.0000	7,993.0000	(3.045)	0	0	0
30/09/2009	£ / R 2010/03/15	17.65	Put	Currency Future	5,457.0000	5,205.0000	(4.618)	0	0	0
30/09/2009	£ / R 2010/03/15	20.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2010/03/15	13.00	Put	Currency Future	1,099.0000	906.0000	(17.561)	0	0	0
30/09/2009	£ / R 2010/03/15	20.20	Put	Currency Future	7,996.0000	7,743.0000	(3.164)	0	0	0
30/09/2009	£ / R 2010/03/15	9.40	Call	Currency Future	2,838.0000	3,090.0000	8.879	0	0	0
30/09/2009	£ / R 2010/03/15	20.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R 2010/03/15	13.25	Call	Currency Future	265.0000	314.0000	18.491	0	0	0
30/09/2009	£ / R 2010/03/15	21.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R 2010/03/15	9.30	Call	Currency Future	2,936.0000	3,187.0000	8.549	0	0	0
30/09/2009	£ / R 2010/03/15	10.10	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
30/09/2009	£ / R 2010/03/15	12.00	Call	Currency Future	638.0000	783.0000	22.727	0	0	0
30/09/2009	£ / R 2010/03/15	9.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
30/09/2009	£ / R 2010/03/15	20.55	Put	Currency Future	8,344.0000	8,092.0000	(3.020)	0	0	0
30/09/2009	£ / R 2010/03/15	18.45	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	£ / R 2010/03/15	21.60	Put	Currency Future	9,390.0000	9,138.0000	(2.684)	0	0	0
30/09/2009	£ / R 2010/03/15	18.10	Put	Currency Future	5,905.0000	5,652.0000	(4.285)	0	0	0
30/09/2009	£ / R 2010/03/15	10.00	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
30/09/2009	£ / R 2010/03/15	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	£ / R 2010/03/15	13.15	Put	Currency Future	1,220.0000	1,019.0000	(16.475)	0	0	0
30/09/2009	£ / R 2010/03/15	18.45	Put	Currency Future	6,253.0000	6,001.0000	(4.030)	0	0	0
30/09/2009	£ / R 2010/03/15	16.10	Put	Currency Future	3,922.0000	3,675.0000	(6.298)	0	0	0
30/09/2009	£ / R 2010/03/15	11.00	Call	Currency Future	1,318.0000	1,554.0000	17.906	0	0	0
30/09/2009	£ / R 2010/03/15	12.40	Put	Currency Future	659.0000	507.0000	(23.065)	0	0	0
30/09/2009	£ / R 2010/03/15	12.10	Call	Currency Future	590.0000	726.0000	23.051	0	0	0
30/09/2009	£ / R 2010/03/15	11.00	Put	Currency Future	105.0000	87.0000	(17.143)	0	0	0
30/09/2009	£ / R 2010/03/15	8.15	Call	Currency Future	4,070.0000	4,321.0000	6.167	0	0	0
30/09/2009	£ / R 2010/03/15	12.55	Put	Currency Future	761.0000	596.0000	(21.682)	0	0	0
30/09/2009	£ / R 2010/03/15	21.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R 2010/03/15	12.10	Put	Currency Future	477.0000	359.0000	(24.738)	0	0	0
30/09/2009	£ / R 2010/03/15	13.00	Call	Currency Future	312.0000	372.0000	19.231	0	0	0
30/09/2009	£ / R 2010/03/15	15.40	Put	Currency Future	3,247.0000	3,005.0000	(7.453)	0	0	0
30/09/2009	£ / R 2010/03/15	14.20	Call	Currency Future	153.0000	173.0000	13.072	0	0	0
30/09/2009	£ / R 2010/03/15	16.10	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
30/09/2009	£ / R 2010/03/15	12.00	Put	Currency Future	425.0000	316.0000	(25.647)	0	0	0
30/09/2009	£ / R 2010/03/15	18.60	Put	Currency Future	6,402.0000	6,150.0000	(3.936)	0	0	0
30/09/2009	£ / R 2010/03/15	11.45	Put	Currency Future	198.0000	137.0000	(30.808)	0	0	0
30/09/2009	£ / R 2010/03/15	22.00	Put	Currency Future	9,790.0000	9,537.0000	(2.584)	0	0	0
30/09/2009	£ / R 2010/03/15	18.10	Call	Currency Future	18.0000	19.0000	5.556	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
30/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,789.0000	3,041.0000	9.035	0	0	0
30/09/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,019.0000	3,772.0000	(6.146)	0	0	0
30/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,099.0000	6,846.0000	(3.564)	0	0	0
30/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	302.0000	360.0000	19.205	0	0	0
30/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,394.0000	8,142.0000	(3.002)	0	0	0
30/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
30/09/2009	£ / R	2010/03/15	18.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,796.0000	7,544.0000	(3.232)	0	0	0
30/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	424.0000	512.0000	20.755	0	0	0
30/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,822.0000	1,597.0000	(12.349)	0	0	0
30/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,823.0000	2,067.0000	13.385	0	0	0
30/09/2009	£ / R	2010/03/15	16.45	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
30/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	545.0000	672.0000	23.303	0	0	0
30/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,091.0000	8,839.0000	(2.772)	0	0	0
30/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,185.0000	1,418.0000	19.662	0	0	0
30/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,139.0000	943.0000	(17.208)	0	0	0
30/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,191.0000	8,938.0000	(2.753)	0	0	0
30/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	185.0000	213.0000	15.135	0	0	0
30/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
30/09/2009	£ / R	2010/03/15	16.20	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
30/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
30/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,198.0000	6,946.0000	(3.501)	0	0	0
30/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,625.0000	3,877.0000	6.952	0	0	0
30/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	961.0000	1,154.0000	20.083	0	0	0
30/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,060.0000	2,308.0000	12.039	0	0	0
30/09/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,140.0000	1,907.0000	(10.888)	0	0	0
30/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	532.0000	405.0000	(23.872)	0	0	0
30/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,108.0000	2,357.0000	11.812	0	0	0
30/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,208.0000	4,956.0000	(4.839)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	141.0000	112.0000	(20.567)	0	0	0
30/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,386.0000	1,177.0000	(15.079)	0	0	0
30/09/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,020.0000	4,272.0000	6.269	0	0	0
30/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,398.0000	7,145.0000	(3.420)	0	0	0
30/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	526.0000	646.0000	22.814	0	0	0
30/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	122.0000	102.0000	(16.393)	0	0	0
30/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	60.0000	72.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	563.0000	430.0000	(23.623)	0	0	0
30/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	196.0000	227.0000	15.816	0	0	0
30/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,970.0000	3,724.0000	(6.196)	0	0	0
30/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,447.0000	7,195.0000	(3.384)	0	0	0
30/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,740.0000	9,487.0000	(2.598)	0	0	0
30/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
30/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,939.0000	9,686.0000	(2.546)	0	0	0
30/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,104.0000	2,864.0000	(7.732)	0	0	0
30/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,733.0000	1,510.0000	(12.868)	0	0	0
30/09/2009	£ / R	2010/03/15	8.20	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
30/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,747.0000	7,494.0000	(3.266)	0	0	0
30/09/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,363.0000	2,134.0000	(9.691)	0	0	0
30/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	214.0000	249.0000	16.355	0	0	0
30/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	220.0000	257.0000	16.818	0	0	0
30/09/2009	£ / R	2010/03/15	8.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	94.0000	79.0000	(15.957)	0	0	0
30/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,954.0000	5,702.0000	(4.232)	0	0	0
30/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,946.0000	7,693.0000	(3.184)	0	0	0
30/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,104.0000	1,329.0000	20.380	0	0	0
30/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	456.0000	551.0000	20.833	0	0	0
30/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	451.0000	337.0000	(25.277)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2010/03/15	19.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
30/09/2009	£ / R 2010/03/15	10.25	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
30/09/2009	£ / R 2010/03/15	12.45	Put	Currency Future	693.0000	534.0000	(22.944)	0	0	0
30/09/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,912.0000	1,684.0000	(11.925)	0	0	0
30/09/2009	£ / R 2010/03/15	12.05	Call	Currency Future	614.0000	754.0000	22.801	0	0	0
30/09/2009	£ / R 2010/03/15	12.50	Put	Currency Future	727.0000	565.0000	(22.283)	0	0	0
30/09/2009	£ / R 2010/03/15	19.80	Put	Currency Future	7,597.0000	7,344.0000	(3.330)	0	0	0
30/09/2009	£ / R 2010/03/15	10.25	Call	Currency Future	2,012.0000	2,260.0000	12.326	0	0	0
30/09/2009	£ / R 2010/03/15	15.45	Call	Currency Future	57.0000	69.0000	21.053	0	0	0
30/09/2009	£ / R 2010/03/15	14.45	Call	Currency Future	126.0000	151.0000	19.841	0	0	0
30/09/2009	£ / R 2010/03/15	19.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	£ / R 2010/03/15	9.25	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/09/2009	£ / R 2010/03/15	14.05	Put	Currency Future	2,003.0000	1,772.0000	(11.533)	0	0	0
30/09/2009	£ / R 2010/03/15	16.05	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
30/09/2009	£ / R 2010/03/15	12.50	Call	Currency Future	440.0000	531.0000	20.682	0	0	0
30/09/2009	£ / R 2010/03/15	19.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	£ / R 2010/03/15	9.25	Call	Currency Future	2,985.0000	3,236.0000	8.409	0	0	0
30/09/2009	£ / R 2010/03/15	20.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	£ / R 2010/03/15	14.05	Call	Currency Future	166.0000	189.0000	13.855	0	0	0
30/09/2009	£ / R 2010/03/15	14.90	Call	Currency Future	88.0000	106.0000	20.455	0	0	0
30/09/2009	£ / R 2010/03/15	16.05	Put	Currency Future	3,873.0000	3,627.0000	(6.352)	0	0	0
30/09/2009	£ / R 2010/03/15	21.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	£ / R 2010/03/15	18.05	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
30/09/2009	£ / R 2010/03/15	14.70	Call	Currency Future	104.0000	124.0000	19.231	0	0	11,630
30/09/2009	£ / R 2010/03/15	17.25	Put	Currency Future	5,059.0000	4,808.0000	(4.961)	0	0	0
30/09/2009	£ / R 2010/03/15	8.45	Call	Currency Future	3,773.0000	4,025.0000	6.679	0	0	0
30/09/2009	£ / R 2010/03/15	14.30	Put	Currency Future	2,229.0000	1,997.0000	(10.408)	0	0	0
30/09/2009	£ / R 2010/03/15	18.05	Put	Currency Future	5,855.0000	5,603.0000	(4.304)	0	0	0
30/09/2009	£ / R 2010/03/15	12.80	Call	Currency Future	357.0000	428.0000	19.888	0	0	0
30/09/2009	£ / R 2010/03/15	8.50	Call	Currency Future	3,723.0000	3,976.0000	6.796	0	0	0
30/09/2009	£ / R 2010/03/15	19.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
30/09/2009	£ / R 2010/03/15	18.20	Put	Currency Future	6,004.0000	5,752.0000	(4.197)	0	0	0
30/09/2009	£ / R 2010/03/15	12.30	Put	Currency Future	594.0000	455.0000	(23.401)	0	0	0
30/09/2009	£ / R 2010/03/15	22.05	Put	Currency Future	9,839.0000	9,586.0000	(2.571)	0	0	0
30/09/2009	£ / R 2010/03/15	13.40	Put	Currency Future	1,428.0000	1,217.0000	(14.776)	0	0	0
30/09/2009	£ / R 2010/03/15	12.80	Put	Currency Future	944.0000	762.0000	(19.280)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	175.0000	200.0000	14.286	0	0	0
30/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	142.0000	164.0000	15.493	0	0	0
30/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,205.0000	2,454.0000	11.293	0	0	0
30/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	376.0000	277.0000	(26.330)	0	0	0
30/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	507.0000	621.0000	22.485	0	0	0
30/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	241.0000	284.0000	17.842	0	0	0
30/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	797.0000	628.0000	(21.205)	0	0	0
30/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,557.0000	1,341.0000	(13.873)	0	0	0
30/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,407.0000	1,646.0000	16.986	0	0	0
30/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	65.0000	78.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	410.0000	494.0000	20.488	0	0	0
30/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,294.0000	8,042.0000	(3.038)	0	0	0
30/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,241.0000	8,988.0000	(2.738)	0	0	0
30/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
30/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
30/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,846.0000	7,594.0000	(3.212)	0	0	0
30/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	567.0000	698.0000	23.104	0	0	0
30/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,647.0000	7,394.0000	(3.308)	0	0	0
30/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,294.0000	3,053.0000	(7.316)	0	0	0
30/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,350.0000	2,600.0000	10.638	0	0	0
30/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,118.0000	3,869.0000	(6.047)	0	0	0
30/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,302.0000	6,051.0000	(3.983)	0	0	0
30/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,152.0000	2,911.0000	(7.646)	0	0	0
30/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
30/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,690.0000	9,437.0000	(2.611)	0	0	0
30/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,049.0000	6,797.0000	(3.575)	0	0	0
30/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	928.0000	1,116.0000	20.259	0	0	0
30/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,378.0000	3,630.0000	7.460	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,601.0000	1,383.0000	(13.616)	0	0	0
30/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,775.0000	2,540.0000	(8.468)	0	0	0
30/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,261.0000	1,058.0000	(16.098)	0	0	0
30/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,258.0000	5,006.0000	(4.793)	0	0	0
30/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,740.0000	2,992.0000	9.197	0	0	0
30/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	154.0000	118.0000	(23.377)	0	0	0
30/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
30/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	292.0000	347.0000	18.836	0	0	0
30/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,697.0000	7,444.0000	(3.287)	0	0	0
30/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,248.0000	6,996.0000	(3.477)	0	0	0
30/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,700.0000	6,448.0000	(3.761)	0	0	0
30/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
30/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,822.0000	2,585.0000	(8.398)	0	0	0
30/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,179.0000	981.0000	(16.794)	0	0	0
30/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,342.0000	3,100.0000	(7.241)	0	0	0
30/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,650.0000	6,399.0000	(3.774)	0	0	0
30/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	202.0000	234.0000	15.842	0	0	0
30/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	689.0000	843.0000	22.351	0	0	0
30/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,109.0000	4,857.0000	(4.932)	0	0	0
30/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,776.0000	3,530.0000	(6.515)	0	0	0
30/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	504.0000	382.0000	(24.206)	0	0	0
30/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,640.0000	9,387.0000	(2.624)	0	0	0
30/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,689.0000	1,467.0000	(13.144)	0	0	0
30/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	41.0000	49.0000	19.512	0	0	0
30/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,067.0000	1,285.0000	20.431	0	0	0
30/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,761.0000	4,510.0000	(5.272)	0	0	0
30/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,514.0000	1,299.0000	(14.201)	0	0	0
30/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,590.0000	9,337.0000	(2.638)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	274.0000	324.0000	18.248	0	0	0
30/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,041.0000	8,789.0000	(2.787)	0	0	0
30/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,471.0000	1,258.0000	(14.480)	0	0	0
30/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	227.0000	266.0000	17.181	0	0	0
30/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	334.0000	399.0000	19.461	0	0	11,630
30/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,344.0000	1,137.0000	(15.402)	0	0	0
30/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	202.0000	234.0000	15.842	0	0	0
30/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
30/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
30/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
30/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,689.0000	1,467.0000	(13.144)	0	0	0
30/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,965.0000	2,212.0000	12.570	0	0	0
30/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	85.0000	102.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,556.0000	5,304.0000	(4.536)	0	0	0
30/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,755.0000	5,503.0000	(4.379)	0	0	0
30/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	832.0000	1,008.0000	21.154	0	0	0
30/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	400.0000	296.0000	(26.000)	0	0	0
30/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	90.0000	75.0000	(16.667)	0	0	0
30/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,591.0000	2,357.0000	(9.031)	0	0	0
30/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	49.0000	59.0000	20.408	0	0	0
30/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,427.0000	3,679.0000	7.353	0	0	0
30/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	99.0000	83.0000	(16.162)	0	0	0
30/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,486.0000	3,243.0000	(6.971)	0	0	0
30/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,021.0000	833.0000	(18.413)	0	0	0
30/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,729.0000	2,494.0000	(8.611)	0	0	0
30/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,645.0000	1,425.0000	(13.374)	0	0	0
30/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
30/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	92.0000	110.0000	19.565	0	0	0
30/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,545.0000	2,312.0000	(9.155)	0	0	0
30/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
30/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	353.0000	258.0000	(26.912)	0	0	0
30/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	108.0000	129.0000	19.444	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
30/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	833.0000	660.0000	(20.768)	0	0	0
30/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,593.0000	8,341.0000	(2.933)	0	0	0
30/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,679.0000	3,434.0000	(6.659)	0	0	0
30/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,957.0000	1,728.0000	(11.702)	0	0	0
30/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	396.0000	477.0000	20.455	0	0	0
30/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,601.0000	6,349.0000	(3.818)	0	0	0
30/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
30/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,637.0000	1,878.0000	14.722	0	0	0
30/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,656.0000	5,404.0000	(4.455)	0	0	0
30/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	157.0000	178.0000	13.376	0	0	0
30/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,593.0000	2,845.0000	9.718	0	0	0
30/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
30/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,842.0000	8,589.0000	(2.861)	0	0	0
30/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	74.0000	62.0000	(16.216)	0	0	0
30/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,662.0000	4,411.0000	(5.384)	0	0	0
30/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	73.0000	87.0000	19.178	0	0	0
30/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	269.0000	192.0000	(28.625)	0	0	0
30/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	716.0000	875.0000	22.207	0	0	0
30/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,850.0000	6,598.0000	(3.679)	0	0	0
30/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,464.0000	4,213.0000	(5.623)	0	0	0
30/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	663.0000	813.0000	22.624	0	0	0
30/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
30/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	170.0000	195.0000	14.706	0	0	0
30/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
30/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,060.0000	869.0000	(18.019)	0	0	0
30/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,453.0000	1,692.0000	16.449	0	0	0
30/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,860.0000	4,609.0000	(5.165)	0	0	0
30/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,563.0000	4,312.0000	(5.501)	0	0	0
30/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	323.0000	385.0000	19.195	0	0	0
30/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,399.0000	2,649.0000	10.421	0	0	0
30/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
30/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	46.0000	55.0000	19.565	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2010/03/15	9.05	Call	Currency Future	3,181.0000	3,433.0000	7.922	0	0	0
30/09/2009	£ / R 2010/03/15	9.75	Call	Currency Future	2,496.0000	2,747.0000	10.056	0	0	0
30/09/2009	£ / R 2010/03/15	9.95	Call	Currency Future	2,302.0000	2,551.0000	10.817	0	0	0
30/09/2009	£ / R 2010/03/15	21.10	Put	Currency Future	8,892.0000	8,639.0000	(2.845)	0	0	0
30/09/2009	£ / R 2010/03/15	17.55	Put	Currency Future	5,357.0000	5,105.0000	(4.704)	0	0	0
30/09/2009	£ / R 2010/03/15	14.50	Call	Currency Future	121.0000	145.0000	19.835	0	0	0
30/09/2009	£ / R 2010/03/15	8.90	Call	Currency Future	3,329.0000	3,580.0000	7.540	0	0	0
30/09/2009	£ / R 2010/03/15	10.95	Call	Currency Future	1,362.0000	1,600.0000	17.474	0	0	0
30/09/2009	£ / R 2010/03/15	9.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/09/2009	£ / R 2010/03/15	13.90	Call	Currency Future	180.0000	207.0000	15.000	0	0	0
30/09/2009	£ / R 2010/03/15	17.55	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	£ / R 2010/03/15	11.50	Put	Currency Future	215.0000	150.0000	(30.233)	0	0	0
30/09/2009	£ / R 2010/03/15	18.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	£ / R 2010/03/15	15.05	Put	Currency Future	2,916.0000	2,678.0000	(8.162)	0	0	0
30/09/2009	£ / R 2010/03/15	16.55	Put	Currency Future	4,365.0000	4,114.0000	(5.750)	0	0	0
30/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	55.0000	66.0000	20.000	0	0	0
30/09/2009	£ / R 2010/03/15	9.85	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
30/09/2009	£ / R 2010/03/15	15.05	Call	Currency Future	79.0000	94.0000	18.987	0	0	0
30/09/2009	£ / R 2010/03/15	9.75	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
30/09/2009	£ / R 2010/03/15	14.50	Put	Currency Future	2,408.0000	2,178.0000	(9.551)	0	0	0
30/09/2009	£ / R 2010/03/15	20.90	Put	Currency Future	8,692.0000	8,440.0000	(2.899)	0	0	0
30/09/2009	£ / R 2010/03/15	17.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
30/09/2009	£ / R 2010/03/15	13.90	Put	Currency Future	1,867.0000	1,640.0000	(12.159)	0	0	0
30/09/2009	£ / R 2010/03/15	10.75	Put	Currency Future	81.0000	68.0000	(16.049)	0	0	0
30/09/2009	£ / R 2010/03/15	20.90	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/09/2009	£ / R 2010/03/15	15.15	Put	Currency Future	3,010.0000	2,771.0000	(7.940)	0	0	0
30/09/2009	£ / R 2010/03/15	10.75	Call	Currency Future	1,544.0000	1,785.0000	15.609	0	0	0
30/09/2009	£ / R 2010/03/15	13.30	Call	Currency Future	257.0000	303.0000	17.899	0	0	0
30/09/2009	£ / R 2010/03/15	20.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	£ / R 2010/03/15	8.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/09/2009	£ / R 2010/03/15	19.15	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	£ / R 2010/03/15	14.15	Put	Currency Future	2,094.0000	1,862.0000	(11.079)	0	0	0
30/09/2009	£ / R 2010/03/15	11.75	Put	Currency Future	310.0000	223.0000	(28.065)	0	0	0
30/09/2009	£ / R 2010/03/15	20.85	Put	Currency Future	8,643.0000	8,390.0000	(2.927)	0	0	0
30/09/2009	£ / R 2010/03/15	17.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
30/09/2009	£ / R 2010/03/15	11.75	Call	Currency Future	773.0000	940.0000	21.604	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R 2010/03/15	8.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/09/2009	£ / R 2010/03/15	15.90	Put	Currency Future	3,728.0000	3,482.0000	(6.599)	0	0	0
30/09/2009	£ / R 2010/03/15	17.15	Put	Currency Future	4,960.0000	4,708.0000	(5.081)	0	0	0
30/09/2009	£ / R 2010/03/15	9.15	Call	Currency Future	3,083.0000	3,334.0000	8.141	0	0	0
30/09/2009	£ / R 2010/03/15	12.75	Call	Currency Future	369.0000	444.0000	20.325	0	0	0
30/09/2009	£ / R 2010/03/15	13.45	Call	Currency Future	234.0000	275.0000	17.521	0	0	0
30/09/2009	£ / R 2010/03/15	9.95	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
30/09/2009	£ / R 2010/03/15	17.10	Put	Currency Future	4,910.0000	4,659.0000	(5.112)	0	0	0
30/09/2009	£ / R 2010/03/15	11.05	Put	Currency Future	110.0000	92.0000	(16.364)	0	0	0
30/09/2009	£ / R 2010/03/15	16.55	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
30/09/2009	£ / R 2010/03/15	19.10	Put	Currency Future	6,899.0000	6,647.0000	(3.653)	0	0	0
30/09/2009	£ / R 2010/03/15	11.05	Call	Currency Future	1,273.0000	1,508.0000	18.460	0	0	0
30/09/2009	£ / R 2010/03/15	15.55	Call	Currency Future	53.0000	64.0000	20.755	0	0	0
30/09/2009	£ / R 2010/03/15	19.10	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	£ / R 2010/03/15	10.55	Call	Currency Future	1,730.0000	1,972.0000	13.988	0	0	0
30/09/2009	£ / R 2010/03/15	15.10	Call	Currency Future	76.0000	91.0000	19.737	0	0	0
30/09/2009	£ / R 2010/03/15	9.55	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
30/09/2009	£ / R 2010/03/15	15.10	Put	Currency Future	2,963.0000	2,724.0000	(8.066)	0	0	0
30/09/2009	£ / R 2010/03/15	9.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/09/2009	£ / R 2010/03/15	9.55	Call	Currency Future	2,691.0000	2,943.0000	9.365	0	0	0
30/09/2009	£ / R 2010/03/15	9.10	Call	Currency Future	3,132.0000	3,383.0000	8.014	0	0	0
30/09/2009	£ / R 2010/03/15	15.55	Put	Currency Future	3,390.0000	3,147.0000	(7.168)	0	0	0
30/09/2009	£ / R 2010/03/15	9.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
30/09/2009	£ / R 2010/03/15	13.65	Call	Currency Future	208.0000	241.0000	15.865	0	0	0
30/09/2009	£ / R 2010/03/15	10.55	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
30/09/2009	£ / R 2010/03/15	17.50	Put	Currency Future	5,308.0000	5,056.0000	(4.748)	0	0	0
30/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R 2010/03/15	11.55	Put	Currency Future	232.0000	163.0000	(29.741)	0	0	0
30/09/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,949.0000	6,697.0000	(3.626)	0	0	0
30/09/2009	£ / R 2010/03/15	11.55	Call	Currency Future	895.0000	1,080.0000	20.670	0	0	0
30/09/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,942.0000	8,689.0000	(2.829)	0	0	0
30/09/2009	£ / R 2010/03/15	14.55	Put	Currency Future	2,453.0000	2,223.0000	(9.376)	0	0	0
30/09/2009	£ / R 2010/03/15	14.10	Call	Currency Future	161.0000	183.0000	13.665	0	0	0
30/09/2009	£ / R 2010/03/15	14.55	Call	Currency Future	116.0000	139.0000	19.828	0	0	0
30/09/2009	£ / R 2010/03/15	17.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
30/09/2009	£ / R 2010/03/15	15.75	Put	Currency Future	3,583.0000	3,338.0000	(6.838)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	63.0000	53.0000	(15.873)	0	0	0
30/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,048.0000	1,817.0000	(11.279)	0	0	0
30/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
30/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,776.0000	2,020.0000	13.739	0	0	0
30/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	100.0000	119.0000	19.000	0	0	0
30/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,637.0000	2,403.0000	(8.874)	0	0	0
30/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,280.0000	3,531.0000	7.652	0	0	0
30/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	906.0000	727.0000	(19.757)	0	0	0
30/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
30/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,712.0000	4,461.0000	(5.327)	0	0	0
30/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,750.0000	6,498.0000	(3.733)	0	0	0
30/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,705.0000	5,453.0000	(4.417)	0	0	0
30/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,742.0000	8,490.0000	(2.883)	0	0	0
30/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,316.0000	4,065.0000	(5.816)	0	0	0
30/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,291.0000	9,038.0000	(2.723)	0	0	0
30/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,298.0000	7,046.0000	(3.453)	0	0	0
30/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
30/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
30/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	626.0000	480.0000	(23.323)	0	0	0
30/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	168.0000	124.0000	(26.190)	0	0	0
30/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,199.0000	2,958.0000	(7.534)	0	0	0
30/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,031.0000	1,241.0000	20.369	0	0	0
30/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,141.0000	8,888.0000	(2.768)	0	0	0
30/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,148.0000	6,896.0000	(3.525)	0	0	0
30/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,158.0000	4,907.0000	(4.866)	0	0	0
30/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
30/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	489.0000	597.0000	22.086	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,057.0000	2,817.0000	(7.851)	0	0	0
30/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,918.0000	2,163.0000	12.774	0	0	0
30/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,141.0000	1,373.0000	20.333	0	0	0
30/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	128.0000	107.0000	(16.406)	0	0	0
30/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,009.0000	4,758.0000	(5.011)	0	0	0
30/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	70.0000	84.0000	20.000	0	0	0
30/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,999.0000	6,747.0000	(3.601)	0	0	0
30/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,887.0000	3,138.0000	8.694	0	0	0
30/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
30/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,991.0000	8,739.0000	(2.803)	0	0	0
30/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
30/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,545.0000	2,796.0000	9.862	0	0	0
30/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	77.0000	65.0000	(15.584)	0	0	0
30/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,590.0000	1,831.0000	15.157	0	0	0
30/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	96.0000	115.0000	19.792	0	0	0
30/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	331.0000	240.0000	(27.492)	0	0	0
30/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	744.0000	907.0000	21.909	0	0	0
30/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	85.0000	72.0000	(15.294)	0	0	0
30/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,498.0000	1,738.0000	16.021	0	0	0
30/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,683.0000	2,448.0000	(8.759)	0	0	0
30/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,447.0000	2,698.0000	10.257	0	0	0
30/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
30/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
30/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,506.0000	5,255.0000	(4.559)	0	0	0
30/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,513.0000	4,263.0000	(5.540)	0	0	0
30/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	802.0000	974.0000	21.446	0	0	0
30/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	289.0000	207.0000	(28.374)	0	0	0
30/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	382.0000	460.0000	20.419	0	0	0
30/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	869.0000	693.0000	(20.253)	0	0	0
30/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	47.0000	57.0000	21.277	0	0	0
30/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
30/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
30/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,534.0000	3,290.0000	(6.904)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,631.0000	3,386.0000	(6.747)	0	0	0
30/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,642.0000	2,894.0000	9.538	0	0	0
30/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
30/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	70.0000	59.0000	(15.714)	0	0	0
30/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,407.0000	5,155.0000	(4.661)	0	0	0
30/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,683.0000	1,925.0000	14.379	0	0	0
30/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,606.0000	5,354.0000	(4.495)	0	0	0
30/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
30/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,613.0000	4,362.0000	(5.441)	0	0	0
30/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,414.0000	4,164.0000	(5.664)	0	0	0
30/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,438.0000	3,195.0000	(7.068)	0	0	0
30/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	863.0000	1,043.0000	20.857	0	0	0
30/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	250.0000	177.0000	(29.200)	0	0	0
30/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
30/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	112.0000	134.0000	19.643	0	0	0
30/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,499.0000	2,267.0000	(9.284)	0	0	0
30/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	51.0000	61.0000	19.608	0	0	0
30/09/2009	£ / R	2010/06/14			Currency Future	12.4181	12.6778	2.091	12.5200	12.5200	500
30/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	64.0000	75.0000	17.188	0	0	0
30/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
30/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,013.0000	5,759.0000	(4.224)	0	0	0
30/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,112.0000	5,857.0000	(4.172)	0	0	0
30/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,181.0000	2,437.0000	11.738	0	0	0
30/09/2009	£ / R	2010/06/14	20.65	Put	Currency Future	0.0000	7,992.0000	100.000	0	0	0
30/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,133.0000	951.0000	(16.064)	0	0	0
30/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,278.0000	2,534.0000	11.238	0	0	0
30/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,946.0000	4,698.0000	(5.014)	0	0	0
30/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,006.0000	6,748.0000	(3.683)	0	0	0
30/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,360.0000	6,103.0000	(4.041)	0	0	0
30/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	24.0000	26.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
30/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	891.0000	1,043.0000	17.059	0	0	0
30/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,155.0000	6,897.0000	(3.606)	0	0	0
30/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,362.0000	1,580.0000	16.006	0	0	0
30/09/2009	£ / R	2010/06/14	8.65	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
30/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	501.0000	579.0000	15.569	0	0	0
30/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	223.0000	253.0000	13.453	0	0	0
30/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,915.0000	5,662.0000	(4.277)	0	0	0
30/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,348.0000	8,091.0000	(3.079)	0	0	0
30/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,844.0000	8,586.0000	(2.917)	0	0	0
30/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
30/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	145.0000	112.0000	(22.759)	0	0	0
30/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,341.0000	9,083.0000	(2.762)	0	0	0
30/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
30/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
30/09/2009	£ / R	2010/06/14	14.65	Call	Currency Future	0.0000	272.0000	100.000	0	0	0
30/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,604.0000	2,375.0000	(8.794)	0	0	0
30/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
30/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,999.0000	3,752.0000	(6.177)	0	0	0
30/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,857.0000	6,599.0000	(3.763)	0	0	0
30/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
30/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
30/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	£ / R	2010/06/14	8.65	Call	Currency Future	0.0000	4,051.0000	100.000	0	0	0
30/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	88.0000	103.0000	17.045	0	0	0
30/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	184.0000	143.0000	(22.283)	0	0	0
30/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	33.0000	39.0000	18.182	0	0	0
30/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,993.0000	8,735.0000	(2.869)	0	0	0
30/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,503.0000	7,245.0000	(3.439)	0	0	0
30/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	473.0000	365.0000	(22.833)	0	0	0
30/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,324.0000	1,539.0000	16.239	0	0	0
30/09/2009	£ / R	2010/06/14	14.65	Put	Currency Future	0.0000	2,244.0000	100.000	0	0	0
30/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,645.0000	3,903.0000	7.078	0	0	0
30/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,402.0000	1,621.0000	15.621	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,964.0000	5,710.0000	(4.259)	0	0	0
30/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,565.0000	4,319.0000	(5.389)	0	0	0
30/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,563.0000	1,790.0000	14.523	0	0	0
30/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,354.0000	7,096.0000	(3.508)	0	0	0
30/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,142.0000	8,884.0000	(2.822)	0	0	0
30/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,838.0000	9,580.0000	(2.622)	0	0	0
30/09/2009	£ / R	2010/06/14	20.65	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
30/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	118.0000	130.0000	10.169	0	0	0
30/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
30/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	128.0000	99.0000	(22.656)	0	0	0
30/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,671.0000	5,419.0000	(4.444)	0	0	0
30/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
30/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	177.0000	200.0000	12.994	0	0	0
30/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,204.0000	3,461.0000	8.021	0	0	0
30/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,152.0000	2,913.0000	(7.582)	0	0	0
30/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,199.0000	7,942.0000	(3.135)	0	0	0
30/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,472.0000	2,729.0000	10.396	0	0	0
30/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	603.0000	477.0000	(20.896)	0	0	0
30/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
30/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,443.0000	1,243.0000	(13.860)	0	0	0
30/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
30/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
30/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	205.0000	161.0000	(21.463)	0	0	0
30/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	918.0000	752.0000	(18.083)	0	0	0
30/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,105.0000	2,868.0000	(7.633)	0	0	0
30/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
30/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,667.0000	3,423.0000	(6.654)	0	0	0
30/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,813.0000	3,071.0000	9.172	0	0	0
30/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	100.0000	76.0000	(24.000)	0	0	0
30/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	999.0000	1,166.0000	16.717	0	0	0
30/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,852.0000	7,593.0000	(3.299)	0	0	0
30/09/2009	£ / R	2010/06/14	8.35	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
30/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,047.0000	3,800.0000	(6.103)	0	0	0
30/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	431.0000	496.0000	15.081	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	83.0000	97.0000	16.867	0	0	0
30/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,057.0000	1,231.0000	16.462	0	0	0
30/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	113.0000	87.0000	(23.009)	0	0	0
30/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,470.0000	4,226.0000	(5.459)	0	0	0
30/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,994.0000	4,745.0000	(4.986)	0	0	0
30/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	618.0000	717.0000	16.019	0	0	0
30/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,818.0000	2,054.0000	12.981	0	0	0
30/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,731.0000	1,965.0000	13.518	0	0	0
30/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
30/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,285.0000	1,094.0000	(14.864)	0	0	0
30/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,410.0000	6,152.0000	(4.025)	0	0	0
30/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	62.0000	73.0000	17.742	0	0	0
30/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	185.0000	209.0000	12.973	0	0	0
30/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
30/09/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,087.0000	4,342.0000	6.239	0	0	0
30/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,059.0000	2,822.0000	(7.748)	0	0	0
30/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,441.0000	1,663.0000	15.406	0	0	0
30/09/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,039.0000	4,293.0000	6.289	0	0	0
30/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,967.0000	2,731.0000	(7.954)	0	0	0
30/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	143.0000	160.0000	11.888	0	0	0
30/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
30/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,057.0000	1,231.0000	16.462	0	0	0
30/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	453.0000	522.0000	15.232	0	0	0
30/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	794.0000	931.0000	17.254	0	0	0
30/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	174.0000	195.0000	12.069	0	0	0
30/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,752.0000	7,494.0000	(3.328)	0	0	0
30/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	339.0000	253.0000	(25.369)	0	0	0
30/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	100.0000	76.0000	(24.000)	0	0	0
30/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	411.0000	471.0000	14.599	0	0	0
30/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,667.0000	2,924.0000	9.636	0	0	0
30/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	339.0000	253.0000	(25.369)	0	0	0
30/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
30/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	576.0000	453.0000	(21.354)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	631.0000	501.0000	(20.602)	0	0	0
30/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
30/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,261.0000	6,003.0000	(4.121)	0	0	0
30/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,525.0000	3,282.0000	(6.894)	0	0	0
30/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
30/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,247.0000	1,058.0000	(15.156)	0	0	0
30/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,694.0000	3,952.0000	6.984	0	0	0
30/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,639.0000	9,381.0000	(2.677)	0	0	0
30/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	850.0000	689.0000	(18.941)	0	0	0
30/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	381.0000	288.0000	(24.409)	0	0	0
30/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
30/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,440.0000	9,182.0000	(2.733)	0	0	0
30/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,818.0000	2,054.0000	12.981	0	0	0
30/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	749.0000	879.0000	17.356	0	0	0
30/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	312.0000	353.0000	13.141	0	0	0
30/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	135.0000	150.0000	11.111	0	0	0
30/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	153.0000	171.0000	11.765	0	0	0
30/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,428.0000	5,177.0000	(4.624)	0	0	0
30/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,149.0000	1,341.0000	16.710	0	0	0
30/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,938.0000	9,679.0000	(2.606)	0	0	0
30/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,764.0000	3,022.0000	9.334	0	0	0
30/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	988.0000	816.0000	(17.409)	0	0	0
30/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,689.0000	1,479.0000	(12.433)	0	0	0
30/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,060.0000	883.0000	(16.698)	0	0	0
30/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,241.0000	8,983.0000	(2.792)	0	0	0
30/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,956.0000	6,698.0000	(3.709)	0	0	0
30/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
30/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	82.0000	68.0000	(17.073)	0	0	0
30/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,967.0000	2,731.0000	(7.954)	0	0	0
30/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,096.0000	917.0000	(16.332)	0	0	0
30/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
30/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	556.0000	644.0000	15.827	0	0	0
30/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,385.0000	3,143.0000	(7.149)	0	0	0
30/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	326.0000	370.0000	13.497	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
30/09/2009	£ / R 2010/06/14	10.55	Call	Currency Future	1,950.0000	2,195.0000	12.564	0	0	0
30/09/2009	£ / R 2010/06/14	21.85	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/09/2009	£ / R 2010/06/14	22.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	£ / R 2010/06/14	16.20	Put	Currency Future	3,904.0000	3,658.0000	(6.301)	0	0	0
30/09/2009	£ / R 2010/06/14	12.80	Put	Currency Future	953.0000	783.0000	(17.838)	0	0	0
30/09/2009	£ / R 2010/06/14	20.80	Put	Currency Future	8,397.0000	8,140.0000	(3.061)	0	0	0
30/09/2009	£ / R 2010/06/14	18.35	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
30/09/2009	£ / R 2010/06/14	13.35	Put	Currency Future	1,363.0000	1,168.0000	(14.307)	0	0	0
30/09/2009	£ / R 2010/06/14	21.65	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	£ / R 2010/06/14	20.05	Put	Currency Future	7,652.0000	7,394.0000	(3.372)	0	0	0
30/09/2009	£ / R 2010/06/14	17.15	Put	Currency Future	4,803.0000	4,555.0000	(5.163)	0	0	0
30/09/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,282.0000	4,538.0000	5.979	0	0	0
30/09/2009	£ / R 2010/06/14	8.40	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
30/09/2009	£ / R 2010/06/14	9.55	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
30/09/2009	£ / R 2010/06/14	22.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R 2010/06/14	11.85	Call	Currency Future	971.0000	1,134.0000	16.787	0	0	0
30/09/2009	£ / R 2010/06/14	19.65	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	£ / R 2010/06/14	18.65	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
30/09/2009	£ / R 2010/06/14	20.40	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
30/09/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,858.0000	1,642.0000	(11.625)	0	0	0
30/09/2009	£ / R 2010/06/14	21.80	Put	Currency Future	9,390.0000	9,132.0000	(2.748)	0	0	0
30/09/2009	£ / R 2010/06/14	9.55	Call	Currency Future	2,911.0000	3,168.0000	8.829	0	0	0
30/09/2009	£ / R 2010/06/14	19.85	Put	Currency Future	7,453.0000	7,195.0000	(3.462)	0	0	0
30/09/2009	£ / R 2010/06/14	18.10	Put	Currency Future	5,720.0000	5,467.0000	(4.423)	0	0	0
30/09/2009	£ / R 2010/06/14	10.85	Put	Currency Future	121.0000	93.0000	(23.140)	0	0	0
30/09/2009	£ / R 2010/06/14	13.55	Call	Currency Future	392.0000	448.0000	14.286	0	0	0
30/09/2009	£ / R 2010/06/14	17.15	Call	Currency Future	71.0000	83.0000	16.901	0	0	0
30/09/2009	£ / R 2010/06/14	10.10	Call	Currency Future	2,375.0000	2,631.0000	10.779	0	0	0
30/09/2009	£ / R 2010/06/14	20.40	Put	Currency Future	8,001.0000	7,743.0000	(3.225)	0	0	0
30/09/2009	£ / R 2010/06/14	21.80	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/09/2009	£ / R 2010/06/14	11.55	Put	Currency Future	281.0000	213.0000	(24.199)	0	0	0
30/09/2009	£ / R 2010/06/14	17.85	Put	Currency Future	5,477.0000	5,225.0000	(4.601)	0	0	0
30/09/2009	£ / R 2010/06/14	20.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
30/09/2009	£ / R 2010/06/14	10.85	Call	Currency Future	1,689.0000	1,921.0000	13.736	0	0	0
30/09/2009	£ / R 2010/06/14	12.80	Call	Currency Future	571.0000	661.0000	15.762	0	0	0
30/09/2009	£ / R 2010/06/14	21.90	Put	Currency Future	9,490.0000	9,232.0000	(2.719)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,861.0000	2,099.0000	12.789	0	0	0
30/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
30/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
30/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	140.0000	157.0000	12.143	0	0	0
30/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,702.0000	7,444.0000	(3.350)	0	0	0
30/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
30/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	884.0000	720.0000	(18.552)	0	0	0
30/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	94.0000	110.0000	17.021	0	0	0
30/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
30/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	93.0000	71.0000	(23.656)	0	0	0
30/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	173.0000	135.0000	(21.965)	0	0	0
30/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,404.0000	7,145.0000	(3.498)	0	0	0
30/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	652.0000	760.0000	16.564	0	0	0
30/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,572.0000	3,329.0000	(6.803)	0	0	0
30/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,689.0000	9,431.0000	(2.663)	0	0	0
30/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,618.0000	2,875.0000	9.817	0	0	0
30/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
30/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,540.0000	9,281.0000	(2.715)	0	0	0
30/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,087.0000	1,265.0000	16.375	0	0	0
30/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,647.0000	1,439.0000	(12.629)	0	0	0
30/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	198.0000	224.0000	13.131	0	0	0
30/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
30/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	772.0000	905.0000	17.228	0	0	0
30/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	122.0000	136.0000	11.475	0	0	0
30/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	602.0000	698.0000	15.947	0	0	0
30/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
30/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,802.0000	7,544.0000	(3.307)	0	0	0
30/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,055.0000	6,797.0000	(3.657)	0	0	0
30/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	319.0000	237.0000	(25.705)	0	0	0
30/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,842.0000	4,099.0000	6.689	0	0	0
30/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,707.0000	4,461.0000	(5.226)	0	0	0
30/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
30/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	185.0000	209.0000	12.973	0	0	0
30/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	586.0000	679.0000	15.870	0	0	0
30/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,311.0000	6,053.0000	(4.088)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,042.0000	8,784.0000	(2.853)	0	0	0
30/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,254.0000	6,996.0000	(3.557)	0	0	0
30/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,118.0000	1,302.0000	16.458	0	0	0
30/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	365.0000	416.0000	13.973	0	0	0
30/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	841.0000	986.0000	17.241	0	0	0
30/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	75.0000	88.0000	17.333	0	0	0
30/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
30/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	403.0000	306.0000	(24.069)	0	0	0
30/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	602.0000	698.0000	15.947	0	0	0
30/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,515.0000	2,287.0000	(9.066)	0	0	0
30/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,789.0000	9,530.0000	(2.646)	0	0	0
30/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	401.0000	460.0000	14.713	0	0	0
30/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	357.0000	406.0000	13.725	0	0	0
30/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
30/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	299.0000	225.0000	(24.749)	0	0	0
30/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	163.0000	127.0000	(22.086)	0	0	0
30/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,761.0000	3,516.0000	(6.514)	0	0	0
30/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,850.0000	4,603.0000	(5.093)	0	0	0
30/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	884.0000	720.0000	(18.552)	0	0	0
30/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
30/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	319.0000	361.0000	13.166	0	0	0
30/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,527.0000	4,784.0000	5.677	0	0	0
30/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	127.0000	141.0000	11.024	0	0	0
30/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	523.0000	408.0000	(21.989)	0	0	0
30/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	130.0000	144.0000	10.769	0	0	0
30/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
30/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	233.0000	265.0000	13.734	0	0	0
30/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	465.0000	535.0000	15.054	0	0	0
30/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,708.0000	6,450.0000	(3.846)	0	0	0
30/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	287.0000	322.0000	12.195	0	0	0
30/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,482.0000	1,705.0000	15.047	0	0	0
30/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,830.0000	2,597.0000	(8.233)	0	0	0
30/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,951.0000	7,693.0000	(3.245)	0	0	0
30/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	194.0000	152.0000	(21.649)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,818.0000	5,564.0000	(4.366)	0	0	0
30/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,483.0000	1,282.0000	(13.554)	0	0	0
30/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,524.0000	1,320.0000	(13.386)	0	0	0
30/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
30/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,058.0000	3,315.0000	8.404	0	0	0
30/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	784.0000	633.0000	(19.260)	0	0	0
30/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	68.0000	80.0000	17.647	0	0	0
30/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,743.0000	4,002.0000	6.920	0	0	0
30/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,107.0000	3,363.0000	8.239	0	0	0
30/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	170.0000	191.0000	12.353	0	0	0
30/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,235.0000	4,984.0000	(4.795)	0	0	0
30/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	333.0000	378.0000	13.514	0	0	0
30/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	514.0000	594.0000	15.564	0	0	0
30/09/2009	£ / R	2010/06/14	20.70	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
30/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,901.0000	1,683.0000	(11.468)	0	0	0
30/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,187.0000	4,936.0000	(4.839)	0	0	0
30/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,646.0000	1,877.0000	14.034	0	0	0
30/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
30/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	2,118.0000	1,895.0000	(10.529)	0	0	0
30/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,376.0000	4,132.0000	(5.576)	0	0	0
30/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,133.0000	2,389.0000	12.002	0	0	0
30/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
30/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,809.0000	3,563.0000	(6.458)	0	0	0
30/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	156.0000	175.0000	12.179	0	0	0
30/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,606.0000	1,399.0000	(12.889)	0	0	0
30/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,739.0000	9,480.0000	(2.659)	0	0	0
30/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,944.0000	1,725.0000	(11.265)	0	0	0
30/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
30/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,338.0000	3,097.0000	(7.220)	0	0	0
30/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,298.0000	8,041.0000	(3.097)	0	0	0
30/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,769.0000	5,516.0000	(4.386)	0	0	0
30/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	217.0000	170.0000	(21.659)	0	0	0
30/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	100.0000	116.0000	16.000	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
30/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,856.0000	3,611.0000	(6.354)	0	0	0
30/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
30/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
30/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	245.0000	277.0000	13.061	0	0	0
30/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,285.0000	1,498.0000	16.576	0	0	0
30/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
30/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
30/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	374.0000	427.0000	14.171	0	0	0
30/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,426.0000	2,200.0000	(9.316)	0	0	0
30/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	228.0000	259.0000	13.596	0	0	0
30/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,645.0000	8,388.0000	(2.973)	0	0	0
30/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	146.0000	164.0000	12.329	0	0	0
30/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,400.0000	3,657.0000	7.559	0	0	0
30/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,888.0000	9,630.0000	(2.609)	0	0	0
30/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,987.0000	1,767.0000	(11.072)	0	0	0
30/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
30/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,815.0000	1,601.0000	(11.791)	0	0	0
30/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,211.0000	5,954.0000	(4.138)	0	0	0
30/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,565.0000	1,359.0000	(13.163)	0	0	0
30/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	660.0000	526.0000	(20.303)	0	0	0
30/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,901.0000	7,643.0000	(3.265)	0	0	0
30/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	383.0000	437.0000	14.099	0	0	0
30/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,380.0000	5,129.0000	(4.665)	0	0	0
30/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,658.0000	6,400.0000	(3.875)	0	0	0
30/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,282.0000	4,038.0000	(5.698)	0	0	0
30/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,815.0000	1,601.0000	(11.791)	0	0	0
30/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	689.0000	552.0000	(19.884)	0	0	0
30/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,009.0000	3,266.0000	8.541	0	0	0
30/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,667.0000	3,423.0000	(6.654)	0	0	0
30/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
30/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
30/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	365.0000	416.0000	13.973	0	0	0
30/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	728.0000	854.0000	17.308	0	0	0
30/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,039.0000	2,292.0000	12.408	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
30/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,423.0000	4,179.0000	(5.517)	0	0	0
30/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,229.0000	2,486.0000	11.530	0	0	0
30/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,647.0000	1,439.0000	(12.629)	0	0	0
30/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,574.0000	5,322.0000	(4.521)	0	0	0
30/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,560.0000	2,331.0000	(8.945)	0	0	0
30/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
30/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
30/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	125.0000	138.0000	10.400	0	0	0
30/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
30/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,862.0000	3,119.0000	8.980	0	0	0
30/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,478.0000	3,236.0000	(6.958)	0	0	0
30/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	426.0000	325.0000	(23.709)	0	0	0
30/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,755.0000	4,508.0000	(5.195)	0	0	0
30/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	707.0000	830.0000	17.397	0	0	0
30/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,589.0000	9,331.0000	(2.691)	0	0	0
30/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	246.0000	191.0000	(22.358)	0	0	0
30/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,553.0000	7,295.0000	(3.416)	0	0	0
30/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
30/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	91.0000	107.0000	17.582	0	0	0
30/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	542.0000	627.0000	15.683	0	0	0
30/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	73.0000	86.0000	17.808	0	0	0
30/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
30/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,214.0000	1,419.0000	16.886	0	0	0
30/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,905.0000	2,147.0000	12.703	0	0	0
30/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,042.0000	4,793.0000	(4.939)	0	0	0
30/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,024.0000	849.0000	(17.090)	0	0	0
30/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,695.0000	8,437.0000	(2.967)	0	0	0
30/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,603.0000	7,344.0000	(3.407)	0	0	0
30/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	71.0000	64.0000	(9.859)	0	0	0
30/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,906.0000	6,648.0000	(3.736)	0	0	0
30/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	305.0000	345.0000	13.115	0	0	0
30/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
30/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,893.0000	8,636.0000	(2.890)	0	0	0
30/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	442.0000	508.0000	14.932	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,324.0000	1,131.0000	(14.577)	0	0	0
30/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,155.0000	3,412.0000	8.146	0	0	0
30/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
30/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,620.0000	3,376.0000	(6.740)	0	0	0
30/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,595.0000	8,338.0000	(2.990)	0	0	0
30/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	135.0000	150.0000	11.111	0	0	0
30/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,251.0000	2,024.0000	(10.084)	0	0	0
30/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
30/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	293.0000	330.0000	12.628	0	0	0
30/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,525.0000	5,273.0000	(4.561)	0	0	0
30/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,403.0000	1,205.0000	(14.113)	0	0	0
30/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	528.0000	610.0000	15.530	0	0	0
30/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,075.0000	1,852.0000	(10.747)	0	0	0
30/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
30/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	269.0000	302.0000	12.268	0	0	8,032
30/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,943.0000	8,685.0000	(2.885)	0	0	0
30/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	449.0000	345.0000	(23.163)	0	0	0
30/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	138.0000	154.0000	11.594	0	0	0
30/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
30/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	137.0000	106.0000	(22.628)	0	0	0
30/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	56.0000	66.0000	17.857	0	0	12,446
30/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	87.0000	69.0000	(20.690)	0	0	0
30/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
30/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	917.0000	1,073.0000	17.012	0	0	0
30/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,138.0000	4,889.0000	(4.846)	0	0	0
30/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	817.0000	661.0000	(19.094)	0	0	0
30/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,608.0000	6,351.0000	(3.889)	0	0	0
30/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	421.0000	483.0000	14.727	0	0	12,446
30/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
30/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,605.0000	1,833.0000	14.206	0	0	0
30/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	489.0000	564.0000	15.337	0	0	0
30/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	275.0000	309.0000	12.364	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,171.0000	986.0000	(15.798)	0	0	0
30/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,205.0000	6,947.0000	(3.581)	0	0	0
30/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
30/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,181.0000	1,379.0000	16.765	0	0	0
30/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	635.0000	738.0000	16.220	0	0	0
30/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
30/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
30/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,208.0000	1,022.0000	(15.397)	0	0	0
30/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,449.0000	3,707.0000	7.480	0	0	0
30/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,283.0000	5,032.0000	(4.751)	0	0	0
30/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	229.0000	180.0000	(21.397)	0	0	0
30/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,569.0000	2,826.0000	10.004	0	0	0
30/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,876.0000	2,641.0000	(8.171)	0	0	0
30/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,247.0000	1,458.0000	16.921	0	0	0
30/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	477.0000	549.0000	15.094	0	0	0
30/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	2,960.0000	3,217.0000	8.682	0	0	0
30/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	688.0000	806.0000	17.151	0	0	8,032
30/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
30/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,085.0000	2,340.0000	12.230	0	0	0
30/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	299.0000	337.0000	12.709	0	0	0
30/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,351.0000	3,608.0000	7.669	0	0	0
30/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,245.0000	3,005.0000	(7.396)	0	0	0
30/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,031.0000	1,809.0000	(10.931)	0	0	0
30/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	720.0000	578.0000	(19.722)	0	0	0
30/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,329.0000	4,086.0000	(5.613)	0	0	0
30/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
30/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	944.0000	1,103.0000	16.843	0	0	0
30/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	549.0000	430.0000	(21.676)	0	0	0
30/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,188.0000	3,943.0000	(5.850)	0	0	0
30/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,207.0000	1,981.0000	(10.240)	0	0	0
30/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,013.0000	2,777.0000	(7.833)	0	0	0
30/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	97.0000	114.0000	17.526	0	0	0
30/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	106.0000	120.0000	13.208	0	0	0
30/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
30/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	333.0000	378.0000	13.514	0	0	0
30/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	194.0000	219.0000	12.887	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,326.0000	2,583.0000	11.049	0	0	0
30/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,095.0000	3,847.0000	(6.056)	0	0	0
30/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
30/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	326.0000	370.0000	13.497	0	0	0
30/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
30/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
30/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,623.0000	5,370.0000	(4.499)	0	0	0
30/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	163.0000	183.0000	12.270	0	0	0
30/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,866.0000	5,613.0000	(4.313)	0	0	0
30/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	817.0000	958.0000	17.258	0	0	0
30/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	60.0000	71.0000	18.333	0	0	0
30/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,660.0000	4,413.0000	(5.300)	0	0	0
30/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,994.0000	2,244.0000	12.538	0	0	0
30/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	78.0000	91.0000	16.667	0	0	0
30/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	76.0000	66.0000	(13.158)	0	0	0
30/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,714.0000	3,469.0000	(6.597)	0	0	0
30/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	263.0000	202.0000	(23.194)	0	0	0
30/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	132.0000	147.0000	11.364	0	0	0
30/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,339.0000	2,111.0000	(9.748)	0	0	0
30/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,163.0000	1,938.0000	(10.402)	0	0	0
30/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	752.0000	605.0000	(19.548)	0	0	0
30/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	257.0000	289.0000	12.451	0	0	0
30/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	281.0000	315.0000	12.100	0	0	0
30/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	670.0000	783.0000	16.866	0	0	0
30/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	341.0000	388.0000	13.783	0	0	0
30/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,785.0000	2,552.0000	(8.366)	0	0	0
30/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,731.0000	1,519.0000	(12.247)	0	0	0
30/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	203.0000	230.0000	13.300	0	0	0
30/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,191.0000	8,933.0000	(2.807)	0	0	0
30/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	349.0000	397.0000	13.754	0	0	0
30/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,773.0000	1,560.0000	(12.014)	0	0	0
30/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,858.0000	1,642.0000	(11.625)	0	0	0
30/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	359.0000	270.0000	(24.791)	0	0	0
30/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,304.0000	7,046.0000	(3.532)	0	0	0
30/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	181.0000	205.0000	13.260	0	0	0
30/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,331.0000	5,081.0000	(4.690)	0	0	0
30/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	120.0000	133.0000	10.833	0	0	0
30/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
30/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,952.0000	3,705.0000	(6.250)	0	0	0
30/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,027.0000	1,198.0000	16.650	0	0	0
30/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,898.0000	4,650.0000	(5.063)	0	0	0
30/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,757.0000	6,499.0000	(3.818)	0	0	0
30/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	66.0000	78.0000	18.182	0	0	0
30/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,744.0000	8,487.0000	(2.939)	0	0	0
30/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,922.0000	2,686.0000	(8.077)	0	0	0
30/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	106.0000	82.0000	(22.642)	0	0	0
30/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,774.0000	2,009.0000	13.247	0	0	0
30/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
30/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
30/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,716.0000	2,973.0000	9.462	0	0	0
30/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,291.0000	9,033.0000	(2.777)	0	0	0
30/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,302.0000	3,559.0000	7.783	0	0	0
30/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	190.0000	214.0000	12.632	0	0	0
30/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
30/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
30/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,431.0000	3,189.0000	(7.053)	0	0	0
30/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	149.0000	167.0000	12.081	0	0	0
30/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,235.0000	3,990.0000	(5.785)	0	0	0
30/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,162.0000	5,906.0000	(4.154)	0	0	0
30/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	103.0000	118.0000	14.563	0	0	0
30/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
30/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
30/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	498.0000	386.0000	(22.490)	0	0	0
30/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,423.0000	2,680.0000	10.607	0	0	0
30/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	159.0000	179.0000	12.579	0	0	0
30/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,522.0000	1,747.0000	14.783	0	0	0
30/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	866.0000	1,014.0000	17.090	0	0	0
30/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	154.0000	119.0000	(22.727)	0	0	0
30/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,291.0000	3,051.0000	(7.293)	0	0	0
30/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,198.0000	2,959.0000	(7.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	110.0000	123.0000	11.818	0	0	0
30/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,142.0000	3,895.0000	(5.963)	0	0	0
30/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
30/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,090.0000	4,841.0000	(4.892)	0	0	0
30/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	166.0000	187.0000	12.651	0	0	0
30/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
30/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,060.0000	883.0000	(16.698)	0	0	0
30/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	449.0000	345.0000	(23.163)	0	0	0
30/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,521.0000	2,777.0000	10.155	0	0	0
30/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
30/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,605.0000	1,833.0000	14.206	0	0	0
30/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	528.0000	610.0000	15.530	0	0	0
30/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	917.0000	1,073.0000	17.012	0	0	0
30/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	137.0000	106.0000	(22.628)	0	0	0
30/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,063.0000	5,808.0000	(4.206)	0	0	0
30/09/2009	€ / R	2009/12/14			Currency Future	10.9630	11.2022	2.182	11.2200	10.9800	32,068
30/09/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,600.0000	2,363.0000	(9.115)	0	0	0
30/09/2009	€ / R	2009/12/14	19.35	Put	Currency Future	8,387.0000	8,148.0000	(2.850)	0	0	0
30/09/2009	€ / R	2009/12/14	19.25	Put	Currency Future	8,288.0000	8,048.0000	(2.896)	0	0	0
30/09/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R	2009/12/14	13.10	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
30/09/2009	€ / R	2009/12/14	10.90	Call	Currency Future	335.0000	482.0000	43.881	0	0	0
30/09/2009	€ / R	2009/12/14	17.10	Put	Currency Future	6,138.0000	5,899.0000	(3.894)	0	0	0
30/09/2009	€ / R	2009/12/14	12.05	Call	Currency Future	66.0000	92.0000	39.394	0	0	0
30/09/2009	€ / R	2009/12/14	14.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R	2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R	2009/12/14	14.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	€ / R	2009/12/14	19.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	€ / R	2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	8,088.0000	7,848.0000	(2.967)	0	0	0
30/09/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,156.0000	1,922.0000	(10.853)	0	0	0
30/09/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,643.0000	3,404.0000	(6.561)	0	0	0
30/09/2009	€ / R	2009/12/14	10.90	Put	Currency Future	272.0000	180.0000	(33.824)	0	0	0
30/09/2009	€ / R	2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R	2009/12/14	12.05	Put	Currency Future	1,153.0000	940.0000	(18.474)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	67.0000	38.0000	(43.284)	0	0	0
30/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,490.0000	4,252.0000	(5.301)	0	0	0
30/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	707.0000	907.0000	28.289	0	0	0
30/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,637.0000	8,398.0000	(2.767)	0	0	0
30/09/2009	€ / R 2009/12/14	7.05	Call	Currency Future	3,913.0000	4,152.0000	6.108	0	0	0
30/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,848.0000	2,610.0000	(8.357)	0	0	0
30/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	33.0000	24.0000	(27.273)	0	0	0
30/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,790.0000	4,551.0000	(4.990)	0	0	0
30/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,245.0000	3,007.0000	(7.334)	0	0	0
30/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,488.0000	6,249.0000	(3.684)	0	0	0
30/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,699.0000	2,462.0000	(8.781)	0	0	0
30/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,888.0000	6,649.0000	(3.470)	0	0	0
30/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	12,744
30/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,144.0000	1,375.0000	20.192	0	0	0
30/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,065.0000	3,303.0000	7.765	0	0	0
30/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,863.0000	4,102.0000	6.187	0	0	0
30/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
30/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,487.0000	8,248.0000	(2.816)	0	0	0
30/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,638.0000	6,399.0000	(3.600)	0	0	0
30/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
30/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,292.0000	1,073.0000	(16.950)	0	0	0
30/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
30/09/2009	€ / R 2009/12/14	19.10	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
30/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	1,018.0000	812.0000	(20.236)	0	0	0
30/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	189.0000	266.0000	40.741	0	0	0
30/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	830.0000	1,040.0000	25.301	0	0	0
30/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,402.0000	2,167.0000	(9.784)	0	0	0
30/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,887.0000	8,648.0000	(2.689)	0	0	0
30/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	31.0000	22.0000	(29.032)	0	0	0
30/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,096.0000	1,326.0000	20.985	0	0	0
30/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	100.0000	141.0000	41.000	0	0	0
30/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	930.0000	729.0000	(21.613)	0	0	0
30/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,240.0000	1,472.0000	18.710	0	0	0
30/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,766.0000	3,004.0000	8.604	0	0	0
30/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
30/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,938.0000	6,699.0000	(3.445)	0	0	0
30/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,687.0000	8,448.0000	(2.751)	0	0	0
30/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	601.0000	429.0000	(28.619)	0	0	0
30/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	250.0000	163.0000	(34.800)	0	0	0
30/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,777.0000	2,012.0000	13.225	0	0	0
30/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,138.0000	7,898.0000	(2.949)	0	0	0
30/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,402.0000	2,167.0000	(9.784)	0	0	0
30/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,937.0000	8,698.0000	(2.674)	0	0	0
30/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,288.0000	6,049.0000	(3.801)	0	0	0
30/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,295.0000	3,056.0000	(7.253)	0	0	0
30/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	363.0000	515.0000	41.873	0	0	0
30/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,073.0000	2,308.0000	11.336	0	0	0
30/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	81.0000	114.0000	40.741	0	0	0
30/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	974.0000	770.0000	(20.945)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,764.0000	4,002.0000	6.323	0	0	0
30/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,939.0000	4,700.0000	(4.839)	0	0	0
30/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
30/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
30/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,788.0000	6,549.0000	(3.521)	0	0	0
30/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	788.0000	995.0000	26.269	0	0	0
30/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
30/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	55.0000	75.0000	36.364	0	0	13,679
30/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	639.0000	463.0000	(27.543)	0	0	0
30/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	87.0000	122.0000	40.230	0	0	0
30/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
30/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,353.0000	2,117.0000	(10.030)	0	0	0
30/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,058.0000	1,825.0000	(11.322)	0	0	0
30/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	75.0000	43.0000	(42.667)	0	0	0
30/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,195.0000	2,957.0000	(7.449)	0	0	0
30/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,122.0000	2,358.0000	11.122	0	0	0
30/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,840.0000	4,601.0000	(4.938)	0	0	0
30/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	887.0000	688.0000	(22.435)	0	0	0
30/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	152.0000	215.0000	41.447	0	0	0
30/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	526.0000	364.0000	(30.798)	0	0	0
30/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,004.0000	1,230.0000	22.510	0	0	0
30/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
30/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
30/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	164.0000	231.0000	40.854	0	0	0
30/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,115.0000	3,353.0000	7.640	0	0	0
30/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
30/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
30/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,748.0000	2,511.0000	(8.624)	0	0	0
30/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,254.0000	2,020.0000	(10.382)	0	0	0
30/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,688.0000	6,449.0000	(3.574)	0	0	0
30/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,096.0000	2,858.0000	(7.687)	0	0	0
30/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	454.0000	623.0000	37.225	0	0	0
30/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	37.0000	51.0000	37.838	0	0	80
30/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	93.0000	131.0000	40.860	0	0	0
30/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	132.0000	187.0000	41.667	0	0	0
30/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	1,974.0000	2,209.0000	11.905	0	0	0
30/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	959.0000	1,182.0000	23.253	0	0	0
30/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
30/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	176.0000	248.0000	40.909	0	0	0
30/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
30/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	46.0000	30.0000	(34.783)	0	0	0
30/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,649.0000	2,412.0000	(8.947)	0	0	0
30/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,338.0000	1,118.0000	(16.442)	0	0	0
30/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,787.0000	8,548.0000	(2.720)	0	0	0
30/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,714.0000	3,952.0000	6.408	0	0	0
30/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,288.0000	1,520.0000	18.012	0	0	0
30/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	115.0000	162.0000	40.870	0	0	0
30/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,108.0000	897.0000	(19.043)	0	0	0
30/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	2,965.0000	3,203.0000	8.027	0	0	0
30/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	26.0000	35.0000	34.615	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,717.0000	2,955.0000	8.760	0	0	0
30/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,353.0000	2,117.0000	(10.030)	0	0	0
30/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,165.0000	3,403.0000	7.520	0	0	0
30/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	454.0000	303.0000	(33.260)	0	0	0
30/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	71.0000	99.0000	39.437	0	0	0
30/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,344.0000	3,106.0000	(7.117)	0	0	0
30/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	41.0000	28.0000	(31.707)	0	0	0
30/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,897.0000	2,659.0000	(8.215)	0	0	0
30/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,388.0000	6,149.0000	(3.741)	0	0	0
30/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	51.0000	70.0000	37.255	0	0	0
30/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,798.0000	2,561.0000	(8.470)	0	0	0
30/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	392.0000	550.0000	40.306	0	0	0
30/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,188.0000	5,949.0000	(3.862)	0	0	0
30/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,270.0000	2,507.0000	10.441	0	0	0
30/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	217.0000	306.0000	41.014	0	0	0
30/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,925.0000	2,160.0000	12.208	0	0	0
30/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
30/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,245.0000	1,028.0000	(17.430)	0	0	0
30/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,996.0000	2,759.0000	(7.911)	0	0	0
30/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,192.0000	1,423.0000	19.379	0	0	0
30/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,191.0000	3,953.0000	(5.679)	0	0	0
30/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,890.0000	4,650.0000	(4.908)	0	0	0
30/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	191.0000	121.0000	(36.649)	0	0	0
30/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	679.0000	498.0000	(26.657)	0	0	0
30/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,341.0000	4,102.0000	(5.506)	0	0	0
30/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,042.0000	3,803.0000	(5.913)	0	0	0
30/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
30/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,304.0000	2,069.0000	(10.200)	0	0	0
30/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	58.0000	81.0000	39.655	0	0	0
30/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	9.0000	11.0000	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
30/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,264.0000	3,503.0000	7.322	0	0	0
30/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	142.0000	200.0000	40.845	0	0	0
30/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	802.0000	610.0000	(23.940)	0	0	0
30/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,221.0000	2,457.0000	10.626	0	0	0
30/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	2,916.0000	3,154.0000	8.162	0	0	0
30/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	94.0000	55.0000	(41.489)	0	0	0
30/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,063.0000	854.0000	(19.661)	0	0	0
30/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,049.0000	1,278.0000	21.830	0	0	0
30/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,897.0000	2,659.0000	(8.215)	0	0	0
30/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,171.0000	2,407.0000	10.871	0	0	0
30/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,814.0000	4,052.0000	6.240	0	0	0
30/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,215.0000	3,453.0000	7.403	0	0	0
30/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	719.0000	534.0000	(25.730)	0	0	0
30/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	52.0000	32.0000	(38.462)	0	0	0
30/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,893.0000	3,653.0000	(6.165)	0	0	0
30/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	76.0000	106.0000	39.474	0	0	0
30/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
30/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
30/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	107.0000	151.0000	41.121	0	0	0
30/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,241.0000	4,002.0000	(5.635)	0	0	0
30/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	915.0000	1,134.0000	23.934	0	0	0
30/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,092.0000	3,853.0000	(5.841)	0	0	0
30/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,501.0000	2,265.0000	(9.436)	0	0	0
30/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,391.0000	4,152.0000	(5.443)	0	0	0
30/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
30/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,023.0000	2,259.0000	11.666	0	0	0
30/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	0
30/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,743.0000	3,504.0000	(6.385)	0	0	0
30/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	844.0000	649.0000	(23.104)	0	0	0
30/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
30/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,139.0000	4,900.0000	(4.651)	0	0	0
30/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
30/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	62.0000	86.0000	38.710	0	0	0
30/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	36.0000	26.0000	(27.778)	0	0	0
30/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,699.0000	2,462.0000	(8.781)	0	0	0
30/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	229.0000	148.0000	(35.371)	0	0	0
30/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,667.0000	2,905.0000	8.924	0	0	0
30/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,600.0000	2,363.0000	(9.115)	0	0	0
30/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,199.0000	984.0000	(17.932)	0	0	0
30/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,988.0000	5,749.0000	(3.991)	0	0	0
30/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
30/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	521.0000	700.0000	34.357	0	0	0
30/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,826.0000	2,061.0000	12.870	0	0	0
30/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
30/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
30/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
30/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,622.0000	1,395.0000	(13.995)	0	0	0
30/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,992.0000	3,753.0000	(5.987)	0	0	0
30/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,205.0000	1,971.0000	(10.612)	0	0	0
30/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,292.0000	1,073.0000	(16.950)	0	0	0
30/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,816.0000	3,054.0000	8.452	0	0	0
30/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,337.0000	1,569.0000	17.352	0	0	0
30/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	760.0000	572.0000	(24.737)	0	0	0
30/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,678.0000	1,913.0000	14.005	0	0	0
30/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	5,039.0000	4,800.0000	(4.743)	0	0	0
30/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,550.0000	2,314.0000	(9.255)	0	0	0
30/09/2009	€ / R 2009/12/14	8.35	Put	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
30/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	40.0000	54.0000	35.000	0	0	0
30/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,988.0000	7,748.0000	(3.005)	0	0	0
30/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
30/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	872.0000	1,087.0000	24.656	0	0	0
30/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
30/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	747.0000	951.0000	27.309	0	0	0
30/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,866.0000	3,104.0000	8.304	0	0	0
30/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	5,089.0000	4,850.0000	(4.696)	0	0	0
30/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
30/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,614.0000	3,852.0000	6.586	0	0	0
30/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,527.0000	1,302.0000	(14.735)	0	0	0
30/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,205.0000	1,971.0000	(10.612)	0	0	0
30/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,138.0000	6,899.0000	(3.348)	0	0	0
30/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	59.0000	35.0000	(40.678)	0	0	0
30/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,690.0000	4,451.0000	(5.096)	0	0	0
30/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	123.0000	174.0000	41.463	0	0	0
30/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,531.0000	1,765.0000	15.284	0	0	0
30/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,452.0000	2,216.0000	(9.625)	0	0	0
30/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,766.0000	1,537.0000	(12.967)	0	0	0
30/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,107.0000	1,874.0000	(11.058)	0	0	0
30/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,843.0000	3,604.0000	(6.219)	0	0	0
30/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,320.0000	2,556.0000	10.172	0	0	0
30/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,574.0000	1,348.0000	(14.358)	0	0	0
30/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,590.0000	4,351.0000	(5.207)	0	0	0
30/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,617.0000	2,855.0000	9.094	0	0	0
30/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	28.0000	37.0000	32.143	0	0	0
30/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
30/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,639.0000	5,399.0000	(4.256)	0	0	0
30/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,314.0000	3,553.0000	7.212	0	0	0
30/09/2009	€ / R 2009/12/14	17.05	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
30/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,629.0000	1,864.0000	14.426	0	0	0
30/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,815.0000	1,585.0000	(12.672)	0	0	0
30/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,848.0000	2,610.0000	(8.357)	0	0	0
30/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	55.0000	75.0000	36.364	0	0	0
30/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,664.0000	3,902.0000	6.496	0	0	0
30/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,728.0000	1,962.0000	13.542	0	0	0
30/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,863.0000	1,633.0000	(12.346)	0	0	0
30/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,452.0000	2,216.0000	(9.625)	0	0	0
30/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,740.0000	4,501.0000	(5.042)	0	0	0
30/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	563.0000	396.0000	(29.663)	0	0	0
30/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
30/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,942.0000	3,703.0000	(6.063)	0	0	0
30/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,438.0000	6,199.0000	(3.712)	0	0	0
30/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,434.0000	1,667.0000	16.248	0	0	0
30/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,514.0000	3,752.0000	6.773	0	0	0
30/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	31.0000	42.0000	35.484	0	0	0
30/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,837.0000	8,598.0000	(2.705)	0	0	0
30/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,046.0000	2,808.0000	(7.814)	0	0	0
30/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,875.0000	2,110.0000	12.533	0	0	0
30/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
30/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,718.0000	1,490.0000	(13.271)	0	0	0
30/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,838.0000	6,599.0000	(3.495)	0	0	0
30/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,437.0000	8,198.0000	(2.833)	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
30/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,088.0000	5,849.0000	(3.926)	0	0	0
30/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,518.0000	2,755.0000	9.412	0	0	0
30/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	42.0000	58.0000	38.095	0	0	0
30/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,947.0000	2,709.0000	(8.076)	0	0	0
30/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	158.0000	98.0000	(37.975)	0	0	0
30/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,188.0000	7,948.0000	(2.931)	0	0	0
30/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,479.0000	1,255.0000	(15.145)	0	0	0
30/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,142.0000	3,903.0000	(5.770)	0	0	0
30/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,441.0000	4,202.0000	(5.382)	0	0	0
30/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,588.0000	7,349.0000	(3.150)	0	0	0
30/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
30/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	356.0000	236.0000	(33.708)	0	0	0
30/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,338.0000	6,099.0000	(3.771)	0	0	0
30/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,288.0000	7,049.0000	(3.279)	0	0	0
30/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	269.0000	388.0000	44.238	0	0	0
30/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	105.0000	62.0000	(40.952)	0	0	0
30/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,337.0000	8,098.0000	(2.867)	0	0	0
30/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,788.0000	5,549.0000	(4.129)	0	0	0
30/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,238.0000	7,998.0000	(2.913)	0	0	0
30/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,291.0000	4,052.0000	(5.570)	0	0	0
30/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	84.0000	48.0000	(42.857)	0	0	0
30/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	309.0000	449.0000	45.307	0	0	0
30/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,146.0000	2,907.0000	(7.597)	0	0	0
30/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	296.0000	197.0000	(33.446)	0	0	0
30/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	423.0000	586.0000	38.534	0	0	0
30/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,737.0000	8,498.0000	(2.735)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	210.0000	134.0000	(36.190)	0	0	0
30/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
30/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	288.0000	418.0000	45.139	0	0	0
30/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,564.0000	3,802.0000	6.678	0	0	0
30/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	325.0000	216.0000	(33.538)	0	0	0
30/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	489.0000	333.0000	(31.902)	0	0	0
30/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,947.0000	2,709.0000	(8.076)	0	0	0
30/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,738.0000	6,499.0000	(3.547)	0	0	0
30/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	668.0000	864.0000	29.341	0	0	0
30/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	202.0000	285.0000	41.089	0	0	0
30/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,096.0000	2,858.0000	(7.687)	0	0	0
30/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
30/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,238.0000	5,999.0000	(3.831)	0	0	0
30/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,580.0000	1,814.0000	14.810	0	0	0
30/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	387.0000	257.0000	(33.592)	0	0	0
30/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
30/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	233.0000	332.0000	42.489	0	0	0
30/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,156.0000	1,922.0000	(10.853)	0	0	0
30/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,567.0000	2,805.0000	9.272	0	0	0
30/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	23.0000	31.0000	34.783	0	0	0
30/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,912.0000	1,681.0000	(12.082)	0	0	0
30/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,649.0000	2,412.0000	(8.947)	0	0	0
30/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
30/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
30/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	250.0000	359.0000	43.600	0	0	0
30/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	23.0000	31.0000	34.783	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	420.0000	280.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	2,009.0000	1,777.0000	(11.548)	0	0	0
30/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,960.0000	1,729.0000	(11.786)	0	0	0
30/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,960.0000	1,729.0000	(11.786)	0	0	0
30/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
30/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	174.0000	109.0000	(37.356)	0	0	0
30/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,718.0000	1,490.0000	(13.271)	0	0	0
30/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	31.0000	42.0000	35.484	0	0	0
30/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	48.0000	66.0000	37.500	0	0	0
30/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,432.0000	1,209.0000	(15.573)	0	0	0
30/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,670.0000	1,442.0000	(13.653)	0	0	0
30/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	33.0000	45.0000	36.364	0	0	0
30/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	45.0000	62.0000	37.778	0	0	0
30/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,385.0000	1,164.0000	(15.957)	0	0	0
30/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	42.0000	58.0000	38.095	0	0	0
30/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,479.0000	1,255.0000	(15.145)	0	0	0
30/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	116.0000	70.0000	(39.655)	0	0	0
30/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	629.0000	822.0000	30.684	0	0	0
30/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,693.0000	3,454.0000	(6.472)	0	0	0
30/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	487.0000	661.0000	35.729	0	0	0
30/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,793.0000	3,554.0000	(6.301)	0	0	0
30/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	33.0000	45.0000	36.364	0	0	0
30/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,670.0000	1,442.0000	(13.653)	0	0	0
30/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,107.0000	1,874.0000	(11.058)	0	0	0
30/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,538.0000	6,299.0000	(3.656)	0	0	0
30/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,013.0000	4,252.0000	5.956	0	0	0
30/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,537.0000	8,298.0000	(2.800)	0	0	0
30/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	3,963.0000	4,202.0000	6.031	0	0	0
30/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	8,038.0000	7,798.0000	(2.986)	0	0	0
30/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	6,038.0000	5,799.0000	(3.958)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,015.0000	3,253.0000	7.894	0	0	0
30/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,540.0000	4,301.0000	(5.264)	0	0	0
30/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,544.0000	3,305.0000	(6.744)	0	0	0
30/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,483.0000	1,716.0000	15.711	0	0	0
30/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	592.0000	780.0000	31.757	0	0	0
30/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,468.0000	2,706.0000	9.643	0	0	0
30/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
30/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	129.0000	78.0000	(39.535)	0	0	0
30/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,464.0000	3,702.0000	6.871	0	0	0
30/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,364.0000	3,603.0000	7.105	0	0	0
30/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,369.0000	2,606.0000	10.004	0	0	0
30/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,640.0000	4,401.0000	(5.151)	0	0	0
30/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,385.0000	1,618.0000	16.823	0	0	0
30/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,364.0000	3,603.0000	7.105	0	0	0
30/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	€ / R 2010/03/15			Currency Future	11.1516	11.3943	2.176	11.3200	11.3200	2,695
30/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,901.0000	8,659.0000	(2.719)	0	0	0
30/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,312.0000	3,552.0000	7.246	0	0	0
30/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	434.0000	538.0000	23.963	0	0	0
30/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,016.0000	3,256.0000	7.958	0	0	0
30/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	169.0000	201.0000	18.935	0	0	13,636
30/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,243.0000	1,465.0000	17.860	0	0	0
30/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	461.0000	347.0000	(24.729)	0	0	0
30/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,806.0000	6,564.0000	(3.556)	0	0	0
30/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	3,006.0000	2,776.0000	(7.651)	0	0	0
30/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,103.0000	914.0000	(17.135)	0	0	0
30/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,843.0000	1,626.0000	(11.774)	0	0	0
30/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	112.0000	134.0000	19.643	0	0	0
30/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,103.0000	7,861.0000	(2.987)	0	0	0
30/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
30/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,905.0000	6,664.0000	(3.490)	0	0	0
30/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,801.0000	8,559.0000	(2.750)	0	0	0
30/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	582.0000	444.0000	(23.711)	0	0	0
30/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,915.0000	4,674.0000	(4.903)	0	0	0
30/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	254.0000	309.0000	21.654	0	0	0
30/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,144.0000	953.0000	(16.696)	0	0	0
30/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,938.0000	2,175.0000	12.229	0	0	0
30/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	125.0000	146.0000	16.800	0	0	0
30/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,617.0000	1,407.0000	(12.987)	0	0	0
30/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	221.0000	266.0000	20.362	0	0	0
30/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,034.0000	1,240.0000	19.923	0	0	0
30/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	512.0000	641.0000	25.195	0	0	0
30/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	890.0000	1,070.0000	20.225	0	0	0
30/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,951.0000	8,709.0000	(2.704)	0	0	0
30/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	145.0000	171.0000	17.931	0	0	0
30/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	133.0000	96.0000	(27.820)	0	0	0
30/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,906.0000	4,148.0000	6.196	0	0	0
30/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,757.0000	3,999.0000	6.441	0	0	0
30/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	104.0000	80.0000	(23.077)	0	0	0
30/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	47.0000	37.0000	(21.277)	0	0	0
30/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,701.0000	8,459.0000	(2.781)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	684.0000	528.0000	(22.807)	0	0	0
30/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	866.0000	694.0000	(19.861)	0	0	0
30/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
30/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,108.0000	5,867.0000	(3.946)	0	0	0
30/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,155.0000	1,374.0000	18.961	0	0	0
30/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,749.0000	1,981.0000	13.265	0	0	0
30/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,891.0000	2,126.0000	12.427	0	0	0
30/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,062.0000	876.0000	(17.514)	0	0	0
30/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	561.0000	698.0000	24.421	0	0	13,636
30/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	318.0000	388.0000	22.013	0	0	0
30/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,917.0000	3,157.0000	8.228	0	0	0
30/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,065.0000	3,305.0000	7.830	0	0	0
30/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	188.0000	126.0000	(32.979)	0	0	0
30/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	386.0000	473.0000	22.539	0	0	0
30/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	39.0000	32.0000	(17.949)	0	0	0
30/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	264.0000	321.0000	21.591	0	0	0
30/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	338.0000	245.0000	(27.515)	0	0	0
30/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,420.0000	4,180.0000	(5.430)	0	0	0
30/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,083.0000	2,321.0000	11.426	0	0	0
30/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	997.0000	1,196.0000	19.960	0	0	0
30/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	343.0000	420.0000	22.449	0	0	0
30/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	76.0000	59.0000	(22.368)	0	0	0
30/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
30/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	96.0000	118.0000	22.917	0	0	0
30/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,955.0000	6,714.0000	(3.465)	0	0	0
30/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	357.0000	437.0000	22.409	0	0	0
30/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,150.0000	2,918.0000	(7.365)	0	0	0
30/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
30/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,706.0000	6,464.0000	(3.609)	0	0	0
30/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,868.0000	3,108.0000	8.368	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	792.0000	626.0000	(20.960)	0	0	0
30/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,185.0000	992.0000	(16.287)	0	0	0
30/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,312.0000	3,552.0000	7.246	0	0	0
30/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,269.0000	1,072.0000	(15.524)	0	0	0
30/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,655.0000	1,886.0000	13.958	0	0	0
30/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,307.0000	6,066.0000	(3.821)	0	0	0
30/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,656.0000	6,414.0000	(3.636)	0	0	0
30/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	755.0000	592.0000	(21.589)	0	0	0
30/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
30/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,312.0000	1,112.0000	(15.244)	0	0	0
30/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,857.0000	4,098.0000	6.248	0	0	0
30/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	274.0000	333.0000	21.533	0	0	0
30/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	237.0000	287.0000	21.097	0	0	0
30/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,327.0000	2,567.0000	10.314	0	0	0
30/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	306.0000	374.0000	22.222	0	0	0
30/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,441.0000	2,219.0000	(9.095)	0	0	0
30/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,622.0000	2,862.0000	9.153	0	0	0
30/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,321.0000	4,082.0000	(5.531)	0	0	0
30/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,976.0000	3,739.0000	(5.961)	0	0	0
30/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	982.0000	802.0000	(18.330)	0	0	0
30/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
30/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,394.0000	2,173.0000	(9.231)	0	0	0
30/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	145.0000	102.0000	(29.655)	0	0	0
30/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,965.0000	4,724.0000	(4.854)	0	0	0
30/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	284.0000	346.0000	21.831	0	0	0
30/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,378.0000	1,604.0000	16.401	0	0	0
30/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,609.0000	3,850.0000	6.678	0	0	0
30/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	16.0000	18.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	866.0000	694.0000	(19.861)	0	0	0
30/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	640.0000	789.0000	23.281	0	0	0
30/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,227.0000	1,032.0000	(15.892)	0	0	0
30/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	53.0000	42.0000	(20.755)	0	0	0
30/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,720.0000	2,961.0000	8.860	0	0	0
30/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	409.0000	304.0000	(25.672)	0	0	0
30/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
30/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	229.0000	276.0000	20.524	0	0	0
30/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,253.0000	8,011.0000	(2.932)	0	0	0
30/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,708.0000	3,949.0000	6.499	0	0	0
30/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,651.0000	8,409.0000	(2.797)	0	0	0
30/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,115.0000	3,355.0000	7.705	0	0	0
30/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	904.0000	729.0000	(19.358)	0	0	0
30/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	822.0000	995.0000	21.046	0	0	0
30/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
30/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	318.0000	388.0000	22.013	0	0	0
30/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	245.0000	297.0000	21.224	0	0	0
30/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,658.0000	3,900.0000	6.616	0	0	0
30/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	89.0000	109.0000	22.472	0	0	0
30/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
30/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	108.0000	130.0000	20.370	0	0	0
30/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,959.0000	2,729.0000	(7.773)	0	0	0
30/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
30/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	213.0000	257.0000	20.657	0	0	0
30/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,407.0000	6,165.0000	(3.777)	0	0	0
30/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
30/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	60.0000	73.0000	21.667	0	0	0
30/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,911.0000	2,682.0000	(7.867)	0	0	0
30/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,124.0000	3,885.0000	(5.795)	0	0	0
30/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,302.0000	8,061.0000	(2.903)	0	0	0
30/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
30/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	295.0000	359.0000	21.695	0	0	0
30/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,878.0000	3,641.0000	(6.111)	0	0	0
30/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,606.0000	6,365.0000	(3.648)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,402.0000	8,160.0000	(2.880)	0	0	0
30/09/2009	€ / R	2010/03/15	16.25	Put	Currency Future	5,113.0000	4,873.0000	(4.694)	0	0	0
30/09/2009	€ / R	2010/03/15	7.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	€ / R	2010/03/15	16.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	€ / R	2010/03/15	11.50	Call	Currency Future	371.0000	454.0000	22.372	0	0	0
30/09/2009	€ / R	2010/03/15	14.00	Call	Currency Future	63.0000	76.0000	20.635	0	0	0
30/09/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,602.0000	8,360.0000	(2.813)	0	0	0
30/09/2009	€ / R	2010/03/15	13.25	Put	Currency Future	2,211.0000	1,989.0000	(10.041)	0	0	0
30/09/2009	€ / R	2010/03/15	15.55	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
30/09/2009	€ / R	2010/03/15	16.25	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
30/09/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,927.0000	3,690.0000	(6.035)	0	0	0
30/09/2009	€ / R	2010/03/15	13.00	Call	Currency Future	132.0000	155.0000	17.424	0	0	0
30/09/2009	€ / R	2010/03/15	17.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,487.0000	2,264.0000	(8.967)	0	0	0
30/09/2009	€ / R	2010/03/15	13.05	Put	Currency Future	2,027.0000	1,806.0000	(10.903)	0	0	0
30/09/2009	€ / R	2010/03/15	11.90	Put	Currency Future	1,022.0000	839.0000	(17.906)	0	0	0
30/09/2009	€ / R	2010/03/15	10.00	Put	Currency Future	92.0000	71.0000	(22.826)	0	0	0
30/09/2009	€ / R	2010/03/15	10.55	Put	Currency Future	220.0000	151.0000	(31.364)	0	0	0
30/09/2009	€ / R	2010/03/15	13.05	Call	Currency Future	129.0000	150.0000	16.279	0	0	0
30/09/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,981.0000	1,761.0000	(11.106)	0	0	0
30/09/2009	€ / R	2010/03/15	15.50	Put	Currency Future	4,371.0000	4,131.0000	(5.491)	0	0	0
30/09/2009	€ / R	2010/03/15	14.25	Call	Currency Future	52.0000	63.0000	21.154	0	0	0
30/09/2009	€ / R	2010/03/15	13.10	Put	Currency Future	2,073.0000	1,852.0000	(10.661)	0	0	0
30/09/2009	€ / R	2010/03/15	11.05	Put	Currency Future	434.0000	325.0000	(25.115)	0	0	0
30/09/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,180.0000	2,419.0000	10.963	0	0	0
30/09/2009	€ / R	2010/03/15	7.50	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	€ / R	2010/03/15	19.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R	2010/03/15	14.20	Call	Currency Future	54.0000	65.0000	20.370	0	0	0
30/09/2009	€ / R	2010/03/15	19.30	Put	Currency Future	8,153.0000	7,911.0000	(2.968)	0	0	0
30/09/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,131.0000	2,370.0000	11.215	0	0	0
30/09/2009	€ / R	2010/03/15	11.80	Put	Currency Future	943.0000	765.0000	(18.876)	0	0	0
30/09/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,865.0000	4,625.0000	(4.933)	0	0	0
30/09/2009	€ / R	2010/03/15	8.50	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
30/09/2009	€ / R	2010/03/15	17.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R	2010/03/15	13.20	Put	Currency Future	2,165.0000	1,943.0000	(10.254)	0	0	0
30/09/2009	€ / R	2010/03/15	15.30	Put	Currency Future	4,173.0000	3,934.0000	(5.727)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
30/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	719.0000	560.0000	(22.114)	0	0	0
30/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,769.0000	3,010.0000	8.704	0	0	0
30/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,102.0000	2,871.0000	(7.447)	0	0	0
30/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,256.0000	2,035.0000	(9.796)	0	0	0
30/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,199.0000	1,420.0000	18.432	0	0	0
30/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	70.0000	86.0000	22.857	0	0	0
30/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	43.0000	52.0000	20.930	0	0	0
30/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,075.0000	3,836.0000	(5.865)	0	0	0
30/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	98.0000	76.0000	(22.449)	0	0	0
30/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,769.0000	2,541.0000	(8.234)	0	0	0
30/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,391.0000	3,157.0000	(6.901)	0	0	0
30/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
30/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	536.0000	669.0000	24.813	0	0	0
30/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
30/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	92.0000	113.0000	22.826	0	0	0
30/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,064.0000	4,823.0000	(4.759)	0	0	0
30/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,158.0000	5,916.0000	(3.930)	0	0	0
30/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,732.0000	3,495.0000	(6.350)	0	0	0
30/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,671.0000	2,911.0000	8.985	0	0	0
30/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	117.0000	138.0000	17.949	0	0	0
30/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	417.0000	515.0000	23.501	0	0	0
30/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,034.0000	2,273.0000	11.750	0	0	0
30/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
30/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,529.0000	1,321.0000	(13.604)	0	0	0
30/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,073.0000	1,285.0000	19.758	0	0	0
30/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	615.0000	470.0000	(23.577)	0	0	0
30/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,398.0000	1,195.0000	(14.521)	0	0	0
30/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	204.0000	138.0000	(32.353)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,257.0000	6,016.0000	(3.852)	0	0	0
30/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	2,967.0000	3,207.0000	8.089	0	0	0
30/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	960.0000	1,152.0000	20.000	0	0	0
30/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,164.0000	3,404.0000	7.585	0	0	0
30/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,702.0000	1,933.0000	13.572	0	0	0
30/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,796.0000	2,029.0000	12.973	0	0	0
30/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	121.0000	90.0000	(25.620)	0	0	0
30/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,756.0000	6,514.0000	(3.582)	0	0	0
30/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	159.0000	108.0000	(32.075)	0	0	0
30/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,717.0000	4,477.0000	(5.088)	0	0	0
30/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	50.0000	39.0000	(22.000)	0	0	0
30/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	925.0000	1,109.0000	19.892	0	0	0
30/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	199.0000	239.0000	20.101	0	0	0
30/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
30/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	855.0000	1,032.0000	20.702	0	0	0
30/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,272.0000	4,032.0000	(5.618)	0	0	0
30/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	35.0000	29.0000	(17.143)	0	0	0
30/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,851.0000	8,609.0000	(2.734)	0	0	0
30/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
30/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	180.0000	215.0000	19.444	0	0	0
30/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
30/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	1,986.0000	2,224.0000	11.984	0	0	0
30/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	470.0000	588.0000	25.106	0	0	0
30/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	104.0000	126.0000	21.154	0	0	0
30/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,667.0000	4,427.0000	(5.142)	0	0	0
30/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,348.0000	2,128.0000	(9.370)	0	0	0
30/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	58.0000	70.0000	20.690	0	0	0
30/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,246.0000	3,014.0000	(7.147)	0	0	0
30/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,683.0000	3,447.0000	(6.408)	0	0	0
30/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	100.0000	123.0000	23.000	0	0	0
30/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,856.0000	6,614.0000	(3.530)	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
30/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
30/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,357.0000	6,116.0000	(3.791)	0	0	0
30/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
30/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	173.0000	115.0000	(33.526)	0	0	0
30/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	518.0000	394.0000	(23.938)	0	0	0
30/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,222.0000	3,983.0000	(5.661)	0	0	0
30/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,797.0000	1,582.0000	(11.964)	0	0	0
30/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	44.0000	35.0000	(20.455)	0	0	0
30/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	42.0000	33.0000	(21.429)	0	0	0
30/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	73.0000	89.0000	21.918	0	0	0
30/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
30/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,843.0000	2,078.0000	12.751	0	0	0
30/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,721.0000	2,495.0000	(8.306)	0	0	0
30/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	550.0000	418.0000	(24.000)	0	0	0
30/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,424.0000	1,650.0000	15.871	0	0	0
30/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	452.0000	563.0000	24.558	0	0	0
30/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,819.0000	3,059.0000	8.514	0	0	0
30/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,361.0000	3,602.0000	7.170	0	0	0
30/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,751.0000	8,509.0000	(2.765)	0	0	0
30/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	72.0000	56.0000	(22.222)	0	0	0
30/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	60.0000	47.0000	(21.667)	0	0	0
30/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,302.0000	2,082.0000	(9.557)	0	0	0
30/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,376.0000	2,616.0000	10.101	0	0	0
30/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	317.0000	227.0000	(28.391)	0	0	0
30/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
30/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	149.0000	176.0000	18.121	0	0	0
30/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,208.0000	5,966.0000	(3.898)	0	0	0
30/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,352.0000	8,110.0000	(2.898)	0	0	0
30/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,507.0000	6,265.0000	(3.719)	0	0	0
30/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	4.0000	5.0000	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
30/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
30/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	668.0000	822.0000	23.054	0	0	0
30/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,502.0000	8,260.0000	(2.846)	0	0	0
30/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,807.0000	4,048.0000	6.330	0	0	0
30/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,766.0000	4,526.0000	(5.036)	0	0	0
30/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,580.0000	2,356.0000	(8.682)	0	0	0
30/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,203.0000	7,961.0000	(2.950)	0	0	0
30/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,781.0000	3,544.0000	(6.268)	0	0	0
30/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,510.0000	3,751.0000	6.866	0	0	0
30/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
30/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	649.0000	497.0000	(23.421)	0	0	0
30/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	82.0000	100.0000	21.951	0	0	0
30/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	48.0000	58.0000	20.833	0	0	0
30/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	4,025.0000	3,788.0000	(5.888)	0	0	0
30/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	401.0000	492.0000	22.693	0	0	0
30/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	330.0000	404.0000	22.424	0	0	0
30/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
30/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,523.0000	2,763.0000	9.512	0	0	0
30/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,054.0000	2,823.0000	(7.564)	0	0	0
30/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	488.0000	370.0000	(24.180)	0	0	0
30/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
30/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	56.0000	68.0000	21.429	0	0	0
30/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,562.0000	1,791.0000	14.661	0	0	0
30/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,120.0000	1,897.0000	(10.519)	0	0	0
30/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	489.0000	614.0000	25.562	0	0	0
30/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	758.0000	923.0000	21.768	0	0	0
30/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,112.0000	1,329.0000	19.514	0	0	0
30/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	256.0000	179.0000	(30.078)	0	0	0
30/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	110.0000	85.0000	(22.727)	0	0	0
30/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	829.0000	659.0000	(20.507)	0	0	0
30/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	122.0000	142.0000	16.393	0	0	0
30/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,519.0000	4,279.0000	(5.311)	0	0	0
30/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	5,014.0000	4,774.0000	(4.787)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,262.0000	3,503.0000	7.388	0	0	0
30/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,278.0000	2,517.0000	10.492	0	0	0
30/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	68.0000	82.0000	20.588	0	0	0
30/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,816.0000	2,588.0000	(8.097)	0	0	0
30/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
30/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,889.0000	1,671.0000	(11.540)	0	0	0
30/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
30/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	140.0000	165.0000	17.857	0	0	0
30/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	613.0000	758.0000	23.654	0	0	0
30/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
30/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,333.0000	1,557.0000	16.804	0	0	0
30/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	81.0000	63.0000	(22.222)	0	0	0
30/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	361.0000	264.0000	(26.870)	0	0	0
30/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
30/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,608.0000	1,838.0000	14.303	0	0	0
30/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	56.0000	44.0000	(21.429)	0	0	0
30/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,559.0000	3,800.0000	6.772	0	0	0
30/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,572.0000	2,813.0000	9.370	0	0	0
30/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	790.0000	959.0000	21.392	0	0	0
30/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	85.0000	104.0000	22.353	0	0	0
30/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,552.0000	8,310.0000	(2.830)	0	0	0
30/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,556.0000	6,315.0000	(3.676)	0	0	0
30/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
30/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,452.0000	8,210.0000	(2.863)	0	0	0
30/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,534.0000	2,310.0000	(8.840)	0	0	0
30/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
30/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,469.0000	4,230.0000	(5.348)	0	0	0
30/09/2009	€ / R 2010/03/15	7.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/09/2009	€ / R 2010/03/15	17.15	Put	Currency Future	6,008.0000	5,767.0000	(4.011)	0	0	0
30/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,457.0000	6,215.0000	(3.748)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	238.0000	164.0000	(31.092)	0	0	0
30/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	8,003.0000	7,761.0000	(3.024)	0	0	0
30/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,006.0000	4,247.0000	6.016	0	0	0
30/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,288.0000	1,511.0000	17.314	0	0	0
30/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
30/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,460.0000	3,701.0000	6.965	0	0	0
30/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	64.0000	50.0000	(21.875)	0	0	0
30/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
30/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
30/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,568.0000	4,328.0000	(5.254)	0	0	0
30/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,229.0000	2,468.0000	10.722	0	0	0
30/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
30/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,213.0000	3,453.0000	7.470	0	0	0
30/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,586.0000	3,350.0000	(6.581)	0	0	0
30/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	37.0000	44.0000	18.919	0	0	0
30/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,627.0000	2,402.0000	(8.565)	0	0	0
30/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	79.0000	96.0000	21.519	0	0	0
30/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,515.0000	1,744.0000	15.116	0	0	0
30/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,474.0000	2,714.0000	9.701	0	0	0
30/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	727.0000	888.0000	22.146	0	0	0
30/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	159.0000	188.0000	18.239	0	0	0
30/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,707.0000	1,494.0000	(12.478)	0	0	0
30/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	276.0000	194.0000	(29.710)	0	0	0
30/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	86.0000	67.0000	(22.093)	0	0	0
30/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,935.0000	1,716.0000	(11.318)	0	0	0
30/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	385.0000	283.0000	(26.494)	0	0	0
30/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,816.0000	4,575.0000	(5.004)	0	0	0
30/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,411.0000	3,651.0000	7.036	0	0	0
30/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,425.0000	2,665.0000	9.897	0	0	0
30/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
30/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,469.0000	1,697.0000	15.521	0	0	0
30/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	586.0000	728.0000	24.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R	2010/03/15	9.75	Put	Currency Future	68.0000	53.0000	(22.059)	0	0	0
30/09/2009	€ / R	2010/03/15	10.75	Put	Currency Future	296.0000	210.0000	(29.054)	0	0	0
30/09/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,829.0000	3,593.0000	(6.163)	0	0	0
30/09/2009	€ / R	2010/03/15	14.95	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
30/09/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,863.0000	2,635.0000	(7.964)	0	0	0
30/09/2009	€ / R	2010/03/15	13.95	Call	Currency Future	65.0000	79.0000	21.538	0	0	0
30/09/2009	€ / R	2010/03/15	12.95	Call	Currency Future	136.0000	160.0000	17.647	0	0	0
30/09/2009	€ / R	2010/03/15	15.95	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
30/09/2009	€ / R	2010/03/15	10.75	Call	Currency Future	697.0000	855.0000	22.669	0	0	0
30/09/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,618.0000	4,378.0000	(5.197)	0	0	0
30/09/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,634.0000	3,399.0000	(6.467)	0	0	0
30/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	154.0000	182.0000	18.182	0	0	0
30/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,752.0000	1,538.0000	(12.215)	0	0	0
30/09/2009	€ / R	2010/03/15	13.75	Call	Currency Future	76.0000	93.0000	22.368	0	0	0
30/09/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,674.0000	2,448.0000	(8.452)	0	0	0
30/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
30/09/2009	€ / R	2010/03/15	15.75	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
30/09/2009	€ / R	2010/06/14			Currency Future	11.3397	11.5857	2.169	11.5100	11.5100	200
30/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	404.0000	473.0000	17.079	0	0	0
30/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,165.0000	987.0000	(15.279)	0	0	0
30/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,088.0000	915.0000	(15.901)	0	0	0
30/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	427.0000	501.0000	17.330	0	0	0
30/09/2009	€ / R	2010/06/14	11.35	Call	Currency Future	625.0000	745.0000	19.200	0	0	0
30/09/2009	€ / R	2010/06/14	11.40	Call	Currency Future	607.0000	721.0000	18.781	0	0	0
30/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	452.0000	530.0000	17.257	0	0	0
30/09/2009	€ / R	2010/06/14	11.35	Put	Currency Future	636.0000	510.0000	(19.811)	0	0	0
30/09/2009	€ / R	2010/06/14	11.40	Put	Currency Future	667.0000	536.0000	(19.640)	0	0	0
30/09/2009	€ / R	2010/06/14	11.55	Call	Currency Future	555.0000	653.0000	17.658	0	0	0
30/09/2009	€ / R	2010/06/14	11.45	Call	Currency Future	589.0000	698.0000	18.506	0	0	0
30/09/2009	€ / R	2010/06/14	11.50	Call	Currency Future	571.0000	675.0000	18.214	0	0	0
30/09/2009	€ / R	2010/06/14	11.45	Put	Currency Future	699.0000	562.0000	(19.599)	0	0	0
30/09/2009	€ / R	2010/06/14	19.50	Put	Currency Future	8,170.0000	7,926.0000	(2.987)	0	0	0
30/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	1,013.0000	845.0000	(16.584)	0	0	0
30/09/2009	€ / R	2010/06/14	19.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
30/09/2009	€ / R	2010/06/14	11.50	Put	Currency Future	732.0000	589.0000	(19.536)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	€ / R 2010/06/14	17.55	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
30/09/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,197.0000	5,957.0000	(3.873)	0	0	0
30/09/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,220.0000	7,976.0000	(2.968)	0	0	0
30/09/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,246.0000	6,006.0000	(3.842)	0	0	0
30/09/2009	€ / R 2010/06/14	11.55	Put	Currency Future	765.0000	617.0000	(19.346)	0	0	0
30/09/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,298.0000	4,064.0000	(5.444)	0	0	0
30/09/2009	€ / R 2010/06/14	17.50	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
30/09/2009	€ / R 2010/06/14	15.50	Call	Currency Future	89.0000	101.0000	13.483	0	0	0
30/09/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,869.0000	3,112.0000	8.470	0	0	0
30/09/2009	€ / R 2010/06/14	7.50	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
30/09/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,853.0000	4,097.0000	6.333	0	0	0
30/09/2009	€ / R 2010/06/14	8.50	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/09/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,250.0000	4,015.0000	(5.529)	0	0	0
30/09/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,901.0000	2,134.0000	12.257	0	0	0
30/09/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,084.0000	1,267.0000	16.882	0	0	0
30/09/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,363.0000	2,147.0000	(9.141)	0	0	0
30/09/2009	€ / R 2010/06/14	13.50	Call	Currency Future	203.0000	232.0000	14.286	0	0	0
30/09/2009	€ / R 2010/06/14	10.50	Put	Currency Future	245.0000	181.0000	(26.122)	0	0	0
30/09/2009	€ / R 2010/06/14	9.50	Put	Currency Future	62.0000	48.0000	(22.581)	0	0	0
30/09/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,903.0000	4,146.0000	6.226	0	0	0
30/09/2009	€ / R 2010/06/14	15.55	Call	Currency Future	87.0000	99.0000	13.793	0	0	0
30/09/2009	€ / R 2010/06/14	13.55	Call	Currency Future	198.0000	227.0000	14.646	0	0	0
30/09/2009	€ / R 2010/06/14	10.45	Put	Currency Future	228.0000	171.0000	(25.000)	0	0	0
30/09/2009	€ / R 2010/06/14	13.45	Call	Currency Future	208.0000	238.0000	14.423	0	0	0
30/09/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,318.0000	2,102.0000	(9.318)	0	0	0
30/09/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,118.0000	1,306.0000	16.816	0	0	0
30/09/2009	€ / R 2010/06/14	9.45	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
30/09/2009	€ / R 2010/06/14	9.45	Call	Currency Future	1,947.0000	2,183.0000	12.121	0	0	0
30/09/2009	€ / R 2010/06/14	7.45	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
30/09/2009	€ / R 2010/06/14	8.45	Call	Currency Future	2,918.0000	3,161.0000	8.328	0	0	0
30/09/2009	€ / R 2010/06/14	8.45	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
30/09/2009	€ / R 2010/06/14	15.45	Call	Currency Future	92.0000	103.0000	11.957	0	0	0
30/09/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,409.0000	2,192.0000	(9.008)	0	0	0
30/09/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,202.0000	3,967.0000	(5.593)	0	0	0
30/09/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,148.0000	5,908.0000	(3.904)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,856.0000	2,086.0000	12.392	0	0	0
30/09/2009	€ / R 2010/06/14	9.55	Put	Currency Future	67.0000	50.0000	(25.373)	0	0	0
30/09/2009	€ / R 2010/06/14	10.55	Put	Currency Future	262.0000	192.0000	(26.718)	0	0	0
30/09/2009	€ / R 2010/06/14	8.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
30/09/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,819.0000	3,063.0000	8.656	0	0	0
30/09/2009	€ / R 2010/06/14	7.55	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/09/2009	€ / R 2010/06/14	19.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
30/09/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,121.0000	7,876.0000	(3.017)	0	0	0
30/09/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,804.0000	4,048.0000	6.414	0	0	0
30/09/2009	€ / R 2010/06/14	17.45	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
30/09/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,052.0000	1,228.0000	16.730	0	0	0
30/09/2009	€ / R 2010/06/14	15.40	Put	Currency Future	4,154.0000	3,919.0000	(5.657)	0	0	0
30/09/2009	€ / R 2010/06/14	17.40	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
30/09/2009	€ / R 2010/06/14	17.40	Put	Currency Future	6,099.0000	5,859.0000	(3.935)	0	0	0
30/09/2009	€ / R 2010/06/14	15.40	Call	Currency Future	94.0000	104.0000	10.638	0	0	0
30/09/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,273.0000	2,057.0000	(9.503)	0	0	0
30/09/2009	€ / R 2010/06/14	10.40	Put	Currency Future	212.0000	161.0000	(24.057)	0	0	0
30/09/2009	€ / R 2010/06/14	7.40	Call	Currency Future	3,952.0000	4,195.0000	6.149	0	0	0
30/09/2009	€ / R 2010/06/14	7.40	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/09/2009	€ / R 2010/06/14	8.40	Call	Currency Future	2,967.0000	3,210.0000	8.190	0	0	0
30/09/2009	€ / R 2010/06/14	8.40	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
30/09/2009	€ / R 2010/06/14	9.40	Call	Currency Future	1,993.0000	2,231.0000	11.942	0	0	0
30/09/2009	€ / R 2010/06/14	13.40	Call	Currency Future	213.0000	243.0000	14.085	0	0	0
30/09/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,152.0000	1,346.0000	16.840	0	0	0
30/09/2009	€ / R 2010/06/14	9.40	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
30/09/2009	€ / R 2010/06/14	19.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
30/09/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,016.0000	3,259.0000	8.057	0	0	0
30/09/2009	€ / R 2010/06/14	7.35	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/09/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,187.0000	1,387.0000	16.849	0	0	0
30/09/2009	€ / R 2010/06/14	10.35	Put	Currency Future	197.0000	151.0000	(23.350)	0	0	0
30/09/2009	€ / R 2010/06/14	9.35	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
30/09/2009	€ / R 2010/06/14	8.35	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
30/09/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,038.0000	2,280.0000	11.874	0	0	0
30/09/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,002.0000	4,244.0000	6.047	0	0	0
30/09/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,229.0000	2,013.0000	(9.690)	0	0	0
30/09/2009	€ / R 2010/06/14	15.35	Call	Currency Future	96.0000	106.0000	10.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	€ / R	2010/06/14	19.35	Put	Currency Future	8,021.0000	7,777.0000	(3.042)	0	0	0
30/09/2009	€ / R	2010/06/14	19.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
30/09/2009	€ / R	2010/06/14	17.35	Put	Currency Future	6,050.0000	5,810.0000	(3.967)	0	0	0
30/09/2009	€ / R	2010/06/14	17.35	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
30/09/2009	€ / R	2010/06/14	15.35	Put	Currency Future	4,106.0000	3,871.0000	(5.723)	0	0	0
30/09/2009	€ / R	2010/06/14	19.40	Put	Currency Future	8,071.0000	7,827.0000	(3.023)	0	0	0
30/09/2009	€ / R	2010/06/14	13.35	Call	Currency Future	218.0000	248.0000	13.761	0	0	0
30/09/2009	AL13	2009/11/05			Index Future	249.5070	249.1370	(0.148)	0.0000	0.0000	10
30/09/2009	ALBI	2009/11/05			Index Future	299.3680	297.7310	(0.547)	0.0000	0.0000	760
30/09/2009	ALBI	2010/02/04			Index Future	304.8460	303.1720	(0.549)	0.0000	0.0000	0
30/09/2009	CRD1	2009/11/05			Index Future	128.2750	127.9090	(0.285)	0.0000	0.0000	2
30/09/2009	CRD1	2010/02/04			Index Future	130.6220	130.2460	(0.288)	0.0000	0.0000	0
30/09/2009	GOVI	2009/11/05			jGovi	301.0235	299.4105	(0.536)	0.0000	0.0000	691
30/09/2009	GOVI	2010/02/04			jGovi	306.5320	304.8820	(0.538)	0.0000	0.0000	0
30/09/2009	ILBI	2009/11/05			Index Future	362.2650	362.4460	0.050	0.0000	0.0000	3
30/09/2009	J153	2010/08/31			jSwap	7.2427	7.2579	0.211	0.0000	0.0000	0
30/09/2009	J157	2015/09/15			jSwap	8.7480	8.8970	1.703	0.0000	0.0000	0
30/09/2009	J186	2026/12/21			jSwap	8.4270	8.5790	1.804	0.0000	0.0000	0
30/09/2009	J201	2014/12/22			jSwap	8.5980	8.7380	1.628	0.0000	0.0000	0
30/09/2009	J203	2017/09/15			jSwap	8.8620	9.0210	1.794	0.0000	0.0000	0
30/09/2009	J204	2018/12/21			jSwap	8.8160	8.9770	1.826	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
30/09/2009	J207	2020/01/15			jSwap	8.8250	8.9880	1.847	0.0000	0.0000	0
30/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
30/09/2009	JFRA	2009/11/05			jFra	7.0040	7.0340	0.428	0.0000	0.0000	0
30/09/2009	JFRA	2010/02/04			jFra	7.0350	7.1000	0.924	0.0000	0.0000	0
30/09/2009	JFRA	2010/05/06			jFra	7.1640	7.2800	1.619	0.0000	0.0000	0
30/09/2009	JFRA	2010/08/05			jFra	7.4840	7.5740	1.203	0.0000	0.0000	0
30/09/2009	JFRA	2010/11/04			jFra	7.8000	7.9700	2.179	0.0000	0.0000	0
30/09/2009	JN02	2009/11/05			jNote	7.7290	7.8410	1.449	0.0000	0.0000	0
30/09/2009	JN02	2010/02/04			jNote	7.9760	8.1090	1.668	0.0000	0.0000	0
30/09/2009	JN05	2009/11/05			jNote	8.6070	8.7550	1.720	0.0000	0.0000	0
30/09/2009	JN05	2010/02/04			jNote	8.7390	8.8960	1.797	0.0000	0.0000	0
30/09/2009	JN10	2009/11/05			jNote	8.7920	8.9590	1.899	0.0000	0.0000	0
30/09/2009	JN10	2010/02/04			jNote	8.8510	9.0240	1.955	0.0000	0.0000	0
30/09/2009	JROD	2009/09/30			jRod	6.9590	6.9593	0.005	0.0000	0.0000	0
30/09/2009	JROD	2009/10/30			jRod	6.8710	6.8700	(0.015)	0.0000	0.0000	0
30/09/2009	JROD	2009/11/30			jRod	6.8990	6.9000	0.014	0.0000	0.0000	0
30/09/2009	JROD	2009/12/31			jRod	6.9920	7.0200	0.400	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
30/09/2009	OTH1	2009/11/05			Index Future	290.2240	288.4700	(0.604)	0.0000	0.0000	3
30/09/2009	OTH1	2010/02/04			Index Future	295.5350	293.7410	(0.607)	0.0000	0.0000	0
30/09/2009	R153	2009/11/05			Bond Future	7.2550	7.2730	0.248	0.0000	0.0000	0
30/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	607.0000	621.0000	2.306	0	0	0
30/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/09/2009	R155	2009/11/05			Bond Future	7.4300	7.5000	0.942	7.4900	7.4800	38
30/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	703.0000	610.0000	(13.229)	0	0	0
30/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	140.0000	171.0000	22.143	0	0	0
30/09/2009	R157	2009/11/05			Bond Future	8.2480	8.3270	0.958	0.0000	0.0000	7,895
30/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	98.0000	65.0000	(33.673)	0	0	0
30/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,104.0000	4,485.0000	9.284	0	0	0
30/09/2009	R157	2010/02/04			Bond Future	8.3280	8.4120	1.009	0.0000	0.0000	0
30/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,848.0000	4,147.0000	7.770	0	0	0
30/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	900.0000	778.0000	(13.556)	0	0	0
30/09/2009	R157	2010/05/06			Bond Future	8.3850	8.4750	1.073	0.0000	0.0000	0
30/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,765.0000	2,530.0000	(8.499)	0	0	0
30/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,214.0000	2,410.0000	8.853	0	0	0
30/09/2009	R157	2010/08/05			Bond Future	8.4110	8.5070	1.141	0.0000	0.0000	0
30/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,203.0000	2,382.0000	8.125	0	0	0
30/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,750.0000	3,488.0000	(6.987)	0	0	0
30/09/2009	R186	2009/11/05			Bond Future	8.8030	8.8920	1.011	0.0000	0.0000	11,606
30/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	1,860.0000	1,456.0000	(21.720)	0	0	0
30/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,377.0000	2,834.0000	19.226	0	0	240
30/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,178.0000	2,618.0000	(17.621)	0	0	0
30/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,286.0000	1,587.0000	23.406	0	0	5,000
30/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	45.0000	26.0000	(42.222)	0	0	240
30/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	11,008.0000	11,850.0000	7.649	0	0	0
30/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,803.0000	14,659.0000	6.202	0	0	0
30/09/2009	R186	2010/02/04			Bond Future	8.8500	8.9420	1.040	0.0000	0.0000	0
30/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,708.0000	1,454.0000	(14.871)	0	0	0
30/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,690.0000	8,314.0000	8.114	0	0	0
30/09/2009	R186	2010/05/06			Bond Future	8.8880	8.9830	1.069	0.0000	0.0000	0
30/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,476.0000	4,876.0000	8.937	0	0	0
30/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,530.0000	5,035.0000	(8.951)	0	0	0
30/09/2009	R186	2010/08/05			Bond Future	8.9110	9.0100	1.111	0.0000	0.0000	0
30/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,379.0000	6,818.0000	(7.603)	0	0	0
30/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,264.0000	4,626.0000	8.490	0	0	0
30/09/2009	R201	2009/11/05			Bond Future	8.3040	8.3830	0.951	0.0000	0.0000	488
30/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	55.0000	35.0000	(36.364)	0	0	0
30/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,457.0000	3,764.0000	8.881	0	0	0
30/09/2009	R201	2010/02/04			Bond Future	8.3730	8.4570	1.003	0.0000	0.0000	0
30/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	399.0000	336.0000	(15.789)	0	0	0
30/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,935.0000	4,205.0000	6.861	0	0	0
30/09/2009	R201	2010/05/06			Bond Future	8.4260	8.5170	1.080	0.0000	0.0000	0
30/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,080.0000	1,897.0000	(8.798)	0	0	0
30/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,800.0000	1,961.0000	8.944	0	0	0
30/09/2009	R201	2010/08/05			Bond Future	8.4480	8.5450	1.148	0.0000	0.0000	0
30/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,289.0000	3,062.0000	(6.902)	0	0	0
30/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,320.0000	1,442.0000	9.242	0	0	0
30/09/2009	R203	2009/11/05			Bond Future	8.7240	8.8130	1.020	0.0000	0.0000	1,570
30/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	30.0000	18.0000	(40.000)	0	0	0
30/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,073.0000	7,550.0000	6.744	0	0	0
30/09/2009	R203	2010/02/04			Bond Future	8.7940	8.8880	1.069	0.0000	0.0000	0
30/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,445.0000	4,789.0000	7.739	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,198.0000	1,040.0000	(13.189)	0	0	0
30/09/2009	R203	2010/05/06			Bond Future	8.8490	8.9470	1.107	0.0000	0.0000	0
30/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,771.0000	2,997.0000	8.156	0	0	0
30/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,554.0000	3,271.0000	(7.963)	0	0	0
30/09/2009	R203	2010/08/05			Bond Future	8.8810	8.9830	1.149	0.0000	0.0000	0
30/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,764.0000	4,456.0000	(6.465)	0	0	0
30/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,914.0000	3,122.0000	7.138	0	0	0
30/09/2009	R204	2009/11/05			Bond Future	8.7290	8.8080	0.905	0.0000	0.0000	2,868
30/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,809.0000	8,272.0000	5.929	0	0	0
30/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	32.0000	20.0000	(37.500)	0	0	0
30/09/2009	R204	2010/02/04			Bond Future	8.7900	8.8720	0.933	0.0000	0.0000	0
30/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,876.0000	5,202.0000	6.686	0	0	0
30/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,323.0000	1,169.0000	(11.640)	0	0	0
30/09/2009	R204	2010/05/06			Bond Future	8.8400	8.9260	0.973	0.0000	0.0000	0
30/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,939.0000	3,661.0000	(7.058)	0	0	0
30/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,024.0000	3,239.0000	7.110	0	0	0
30/09/2009	R204	2010/08/05			Bond Future	8.8700	8.9600	1.015	0.0000	0.0000	0
30/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,962.0000	4,654.0000	(6.207)	0	0	0
30/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,853.0000	3,051.0000	6.940	0	0	0
30/09/2009	R206	2009/11/05			Bond Future	8.3590	8.4380	0.945	8.3600	8.3500	1,140
30/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	38.0000	24.0000	(36.842)	0	0	0
30/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,018.0000	3,273.0000	8.449	0	0	0
30/09/2009	R206	2010/02/04			Bond Future	8.4420	8.5270	1.007	0.0000	0.0000	0
30/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	310.0000	261.0000	(15.806)	0	0	0
30/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,407.0000	3,632.0000	6.604	0	0	0
30/09/2009	R206	2010/05/06			Bond Future	8.5140	8.6060	1.081	0.0000	0.0000	0
30/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,995.0000	1,833.0000	(8.120)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,279.0000	1,397.0000	9.226	0	0	0
30/09/2009	R206	2010/08/05			Bond Future	8.5510	8.6520	1.181	0.0000	0.0000	0
30/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,146.0000	1,256.0000	9.599	0	0	0
30/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,421.0000	2,242.0000	(7.394)	0	0	0
30/09/2009	R207	2009/11/05			Bond Future	8.8880	8.9670	0.889	0.0000	0.0000	600
30/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,086.0000	9,562.0000	5.239	0	0	0
30/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	16.0000	10.0000	(37.500)	0	0	0
30/09/2009	R207	2010/02/04			Bond Future	8.9480	9.0300	0.916	0.0000	0.0000	0
30/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,180.0000	1,037.0000	(12.119)	0	0	0
30/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,511.0000	5,860.0000	6.333	0	0	0
30/09/2009	R207	2010/05/06			Bond Future	9.0010	9.0860	0.944	0.0000	0.0000	0
30/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,931.0000	3,136.0000	6.994	0	0	0
30/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,385.0000	4,090.0000	(6.727)	0	0	0
30/09/2009	R207	2010/08/05			Bond Future	9.0370	9.1260	0.985	0.0000	0.0000	0
30/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,763.0000	2,954.0000	6.913	0	0	0
30/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,394.0000	5,071.0000	(5.988)	0	0	0
30/09/2009	R208	2009/11/05			Bond Future	8.8870	8.9660	0.889	0.0000	0.0000	5,008
30/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,663.0000	8,153.0000	6.394	0	0	0
30/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	23.0000	14.0000	(39.130)	0	0	0
30/09/2009	R208	2010/02/04			Bond Future	8.9440	9.0250	0.906	0.0000	0.0000	0
30/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,441.0000	1,265.0000	(12.214)	0	0	0
30/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,273.0000	4,601.0000	7.676	0	0	0
30/09/2009	R208	2010/05/06			Bond Future	8.9900	9.0750	0.945	0.0000	0.0000	0
30/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,602.0000	2,812.0000	8.071	0	0	0
30/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,180.0000	3,870.0000	(7.416)	0	0	0
30/09/2009	R208	2010/08/05			Bond Future	9.0200	9.1080	0.976	0.0000	0.0000	0
30/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,558.0000	5,221.0000	(6.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,716.0000	2,909.0000	7.106	0	0	0
30/09/2009	R209	2009/11/05			Bond Future	8.3430	8.4230	0.959	0.0000	0.0000	3,023
30/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	5,630.0000	5,013.0000	(10.959)	0	0	0
30/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	252.0000	324.0000	28.571	0	0	0
30/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	11.0000	16.0000	45.455	0	0	2,970
30/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,998.0000	8,654.0000	8.202	0	0	0
30/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,221.0000	13,907.0000	5.189	0	0	0
30/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	91.0000	57.0000	(37.363)	0	0	0
30/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,523.0000	11,202.0000	6.453	0	0	0
30/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	5,000
30/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	24.0000	14.0000	(41.667)	0	0	0
30/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,815.0000	10,130.0000	(6.334)	0	0	0
30/09/2009	R209	2010/02/04			Bond Future	8.3690	8.4500	0.968	0.0000	0.0000	0
30/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	844.0000	711.0000	(15.758)	0	0	2,500
30/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,961.0000	9,521.0000	6.249	0	0	0
30/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	267.0000	310.0000	16.105	0	0	0
30/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,494.0000	11,843.0000	(5.211)	0	0	0
30/09/2009	R209	2010/05/06			Bond Future	8.3860	8.4700	1.002	0.0000	0.0000	0
30/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,855.0000	4,167.0000	8.093	0	0	0
30/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,824.0000	4,420.0000	(8.375)	0	0	0
30/09/2009	R209	2010/08/05			Bond Future	8.3920	8.4780	1.025	0.0000	0.0000	0
30/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,813.0000	4,089.0000	7.238	0	0	0
30/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,783.0000	6,328.0000	(6.708)	0	0	0
30/09/2009	TRT1	2009/11/05			Index Future	297.2440	295.6520	(0.536)	0.0000	0.0000	100
30/09/2009	TRT1	2010/02/04			Index Future	302.6840	301.0550	(0.538)	0.0000	0.0000	0
30/09/2009	ZAAD	2009/12/14			Currency Future	6.5127	6.7206	3.192	0.0000	0.0000	4,604
30/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,113.0000	4,321.0000	5.057	0	0	0
30/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	459.0000	300.0000	(34.641)	0	0	0
30/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	678.0000	497.0000	(26.696)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,913.0000	4,121.0000	5.316	0	0	0
30/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	303.0000	171.0000	(43.564)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	76.0000	43.0000	(43.421)	0	0	0
30/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	57.0000	95.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,713.0000	3,921.0000	5.602	0	0	0
30/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	165.0000	287.0000	73.939	0	0	0
30/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	101.0000	58.0000	(42.574)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	72.0000	120.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	33.0000	54.0000	63.636	0	0	0
30/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	115.0000	192.0000	66.957	0	0	0
30/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	389.0000	564.0000	44.987	0	0	0
30/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	36.0000	60.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,714.0000	1,922.0000	12.135	0	0	0
30/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	599.0000	791.0000	32.053	0	0	0
30/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	202.0000	116.0000	(42.574)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	314.0000	479.0000	52.548	0	0	0
30/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	146.0000	253.0000	73.288	0	0	0
30/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,113.0000	3,321.0000	6.682	0	0	0
30/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	511.0000	698.0000	36.595	0	0	0
30/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	770.0000	583.0000	(24.286)	0	0	0
30/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	279.0000	438.0000	56.989	0	0	0
30/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	588.0000	414.0000	(29.592)	0	0	0
30/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,063.0000	3,271.0000	6.791	0	0	0
30/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	351.0000	521.0000	48.433	0	0	0
30/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	214.0000	359.0000	67.757	0	0	0
30/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	234.0000	133.0000	(43.162)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	81.0000	135.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	72.0000	120.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,888.0000	3,680.0000	(5.350)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	49.0000	28.0000	(42.857)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	64.0000	107.0000	67.188	0	0	0
30/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	116.0000	67.0000	(42.241)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	41.0000	67.0000	63.415	0	0	0
30/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,063.0000	4,271.0000	5.119	0	0	0
30/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	88.0000	50.0000	(43.182)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	267.0000	151.0000	(43.446)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	378.0000	231.0000	(38.889)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	501.0000	336.0000	(32.934)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	924.0000	1,128.0000	22.078	0	0	0
30/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	501.0000	336.0000	(32.934)	0	0	0
30/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,713.0000	2,921.0000	7.667	0	0	0
30/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	36.0000	20.0000	(44.444)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,063.0000	2,271.0000	10.082	0	0	0
30/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	101.0000	58.0000	(42.574)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	133.0000	77.0000	(42.105)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	418.0000	265.0000	(36.603)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	459.0000	300.0000	(34.641)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	41.0000	67.0000	63.415	0	0	0
30/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,914.0000	2,121.0000	10.815	0	0	0
30/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,021.0000	1,226.0000	20.078	0	0	0
30/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	51.0000	85.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	314.0000	479.0000	52.548	0	0	0
30/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	91.0000	152.0000	67.033	0	0	0
30/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,887.0000	7,679.0000	(2.637)	0	0	0
30/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,038.0000	3,830.0000	(5.151)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,163.0000	2,371.0000	9.616	0	0	0
30/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,013.0000	2,221.0000	10.333	0	0	0
30/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	544.0000	375.0000	(31.066)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	165.0000	287.0000	73.939	0	0	0
30/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	303.0000	171.0000	(43.564)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	418.0000	265.0000	(36.603)	0	0	0
30/09/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,163.0000	3,371.0000	6.576	0	0	0
30/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	678.0000	497.0000	(26.696)	0	0	0
30/09/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	429.0000	608.0000	41.725	0	0	0
30/09/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	91.0000	152.0000	67.033	0	0	0
30/09/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	51.0000	85.0000	66.667	0	0	0
30/09/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,041.0000	1,835.0000	(10.093)	0	0	0
30/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,013.0000	4,221.0000	5.183	0	0	0
30/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	64.0000	107.0000	67.188	0	0	0
30/09/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	66.0000	37.0000	(43.939)	0	0	0
30/09/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	152.0000	89.0000	(41.447)	0	0	0
30/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	133.0000	77.0000	(42.105)	0	0	0
30/09/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,892.0000	1,686.0000	(10.888)	0	0	0
30/09/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,842.0000	1,636.0000	(11.183)	0	0	0
30/09/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,963.0000	4,171.0000	5.249	0	0	0
30/09/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	724.0000	539.0000	(25.552)	0	0	0
30/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
30/09/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	202.0000	116.0000	(42.574)	0	0	0
30/09/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	378.0000	231.0000	(38.889)	0	0	0
30/09/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,888.0000	5,680.0000	(3.533)	0	0	0
30/09/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	588.0000	414.0000	(29.592)	0	0	0
30/09/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
30/09/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,013.0000	3,221.0000	6.903	0	0	0
30/09/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	633.0000	455.0000	(28.120)	0	0	0
30/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
30/09/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,937.0000	7,729.0000	(2.621)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	173.0000	102.0000	(41.040)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	340.0000	200.0000	(41.176)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	246.0000	398.0000	61.789	0	0	0
30/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	29.0000	48.0000	65.517	0	0	0
30/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	876.0000	1,079.0000	23.174	0	0	0
30/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,070.0000	1,275.0000	19.159	0	0	0
30/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	279.0000	438.0000	56.989	0	0	0
30/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	115.0000	192.0000	66.957	0	0	0
30/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,113.0000	2,321.0000	9.844	0	0	0
30/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,663.0000	5,871.0000	3.673	0	0	0
30/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	972.0000	1,177.0000	21.091	0	0	0
30/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	817.0000	627.0000	(23.256)	0	0	0
30/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,141.0000	1,934.0000	(9.668)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	116.0000	67.0000	(42.241)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	246.0000	398.0000	61.789	0	0	0
30/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	103.0000	171.0000	66.019	0	0	0
30/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,763.0000	3,971.0000	5.528	0	0	0
30/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	45.0000	75.0000	66.667	0	0	0
30/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,091.0000	1,884.0000	(9.900)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,938.0000	5,730.0000	(3.503)	0	0	0
30/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	185.0000	322.0000	74.054	0	0	0
30/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	214.0000	359.0000	67.757	0	0	0
30/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	57.0000	32.0000	(43.860)	0	0	0
30/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,991.0000	1,785.0000	(10.347)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,338.0000	3,130.0000	(6.231)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,963.0000	2,171.0000	10.596	0	0	0
30/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	152.0000	89.0000	(41.447)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	81.0000	135.0000	66.667	0	0	0
30/09/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	469.0000	653.0000	39.232	0	0	0
30/09/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,119.0000	1,325.0000	18.409	0	0	0
30/09/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,168.0000	1,374.0000	17.637	0	0	0
30/09/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	76.0000	43.0000	(43.421)	0	0	0
30/09/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,988.0000	5,780.0000	(3.474)	0	0	0
30/09/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,037.0000	7,829.0000	(2.588)	0	0	0
30/09/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	130.0000	221.0000	70.000	0	0	0
30/09/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	389.0000	564.0000	44.987	0	0	0
30/09/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,663.0000	2,871.0000	7.811	0	0	0
30/09/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	130.0000	221.0000	70.000	0	0	0
30/09/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,038.0000	5,830.0000	(3.445)	0	0	0
30/09/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,987.0000	7,779.0000	(2.604)	0	0	0
30/09/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
30/09/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,538.0000	4,330.0000	(4.584)	0	0	0
30/09/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,988.0000	3,780.0000	(5.216)	0	0	0
30/09/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,837.0000	7,629.0000	(2.654)	0	0	0
30/09/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,163.0000	4,371.0000	4.996	0	0	0
30/09/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	267.0000	151.0000	(43.446)	0	0	0
30/09/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,238.0000	6,030.0000	(3.334)	0	0	0
30/09/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,088.0000	5,880.0000	(3.417)	0	0	0
30/09/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	5,963.0000	6,171.0000	3.488	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,588.0000	4,380.0000	(4.534)	0	0	0
30/09/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,463.0000	4,671.0000	4.661	0	0	0
30/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,864.0000	2,071.0000	11.105	0	0	0
30/09/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	643.0000	838.0000	30.327	0	0	0
30/09/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,237.0000	8,029.0000	(2.525)	0	0	0
30/09/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
30/09/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	555.0000	744.0000	34.054	0	0	0
30/09/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,416.0000	1,623.0000	14.619	0	0	0
30/09/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	42.0000	24.0000	(42.857)	0	0	0
30/09/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,938.0000	3,730.0000	(5.282)	0	0	0
30/09/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,913.0000	3,121.0000	7.140	0	0	0
30/09/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	31.0000	17.0000	(45.161)	0	0	0
30/09/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
30/09/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	735.0000	933.0000	26.939	0	0	0
30/09/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,942.0000	1,735.0000	(10.659)	0	0	0
30/09/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	2,963.0000	3,171.0000	7.020	0	0	0
30/09/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,288.0000	4,080.0000	(4.851)	0	0	0
30/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,594.0000	1,390.0000	(12.798)	0	0	0
30/09/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,838.0000	3,630.0000	(5.419)	0	0	0
30/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,238.0000	4,030.0000	(4.908)	0	0	0
30/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,088.0000	2,881.0000	(6.703)	0	0	0
30/09/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
30/09/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	26.0000	15.0000	(42.308)	0	0	0
30/09/2009	ZAAD 2009/12/14	10.75	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
30/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,913.0000	6,121.0000	3.518	0	0	0
30/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,038.0000	2,831.0000	(6.814)	0	0	0
30/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,863.0000	3,071.0000	7.265	0	0	0
30/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,545.0000	1,340.0000	(13.269)	0	0	0
30/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,863.0000	4,071.0000	5.384	0	0	0
30/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	11.0000	57.143	0	0	0
30/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,413.0000	4,621.0000	4.713	0	0	0
30/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,465.0000	1,672.0000	14.130	0	0	0
30/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,838.0000	4,630.0000	(4.299)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,137.0000	7,929.0000	(2.556)	0	0	0
30/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,337.0000	6,130.0000	(3.267)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,340.0000	2,133.0000	(8.846)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,338.0000	4,130.0000	(4.795)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	689.0000	885.0000	28.447	0	0	0
30/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,764.0000	1,971.0000	11.735	0	0	0
30/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,838.0000	5,630.0000	(3.563)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,337.0000	8,129.0000	(2.495)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,763.0000	2,971.0000	7.528	0	0	0
30/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	782.0000	981.0000	25.448	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
30/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,664.0000	1,872.0000	12.500	0	0	0
30/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,138.0000	3,930.0000	(5.027)	0	0	0
30/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,290.0000	2,083.0000	(9.039)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	22.0000	13.0000	(40.909)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,240.0000	2,033.0000	(9.241)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	19.0000	11.0000	(42.105)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,287.0000	6,080.0000	(3.293)	0	0	0
30/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,663.0000	3,871.0000	5.678	0	0	0
30/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,287.0000	8,079.0000	(2.510)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,187.0000	7,979.0000	(2.541)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
30/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	829.0000	1,030.0000	24.246	0	0	0
30/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,390.0000	2,183.0000	(8.661)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,613.0000	3,821.0000	5.757	0	0	0
30/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,814.0000	2,021.0000	11.411	0	0	0
30/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,190.0000	1,984.0000	(9.406)	0	0	0
30/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,188.0000	3,980.0000	(4.967)	0	0	0
30/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,613.0000	2,821.0000	7.960	0	0	0
30/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,813.0000	4,021.0000	5.455	0	0	0
30/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,614.0000	1,822.0000	12.887	0	0	0
30/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,813.0000	3,021.0000	7.394	0	0	0
30/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,388.0000	4,180.0000	(4.740)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,188.0000	5,980.0000	(3.361)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,387.0000	6,180.0000	(3.241)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,387.0000	8,179.0000	(2.480)	0	0	0
30/09/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,138.0000	5,930.0000	(3.389)	0	0	0
30/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,088.0000	3,880.0000	(5.088)	0	0	0
30/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,087.0000	7,879.0000	(2.572)	0	0	0
30/09/2009	ZAAD	2010/03/15			Currency Future	6.5696	6.7761	3.143	6.7500	6.7200	18
30/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,060.0000	1,862.0000	(9.612)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	92.0000	56.0000	(39.130)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	275.0000	385.0000	40.000	0	0	0
30/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	348.0000	479.0000	37.644	0	0	0
30/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	182.0000	247.0000	35.714	0	0	0
30/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	475.0000	338.0000	(28.842)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	295.0000	415.0000	40.678	0	0	0
30/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,970.0000	4,176.0000	5.189	0	0	0
30/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,081.0000	7,874.0000	(2.562)	0	0	0
30/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,253.0000	2,055.0000	(8.788)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	321.0000	446.0000	38.941	0	0	0
30/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	512.0000	371.0000	(27.539)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	195.0000	264.0000	35.385	0	0	0
30/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,034.0000	3,828.0000	(5.107)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,233.0000	4,027.0000	(4.867)	0	0	0
30/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,020.0000	4,226.0000	5.124	0	0	0
30/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	406.0000	548.0000	34.975	0	0	0
30/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,231.0000	8,024.0000	(2.515)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	186.0000	122.0000	(34.409)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	228.0000	153.0000	(32.895)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,183.0000	3,978.0000	(4.901)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,231.0000	6,025.0000	(3.306)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	206.0000	137.0000	(33.495)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	275.0000	189.0000	(31.273)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,970.0000	3,176.0000	6.936	0	0	0
30/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	376.0000	513.0000	36.436	0	0	0
30/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,381.0000	8,174.0000	(2.470)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	612.0000	782.0000	27.778	0	0	0
30/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	208.0000	283.0000	36.058	0	0	0
30/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,914.0000	1,716.0000	(10.345)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,181.0000	7,974.0000	(2.530)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	150.0000	96.0000	(36.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	469.0000	622.0000	32.623	0	0	0
30/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,973.0000	2,179.0000	10.441	0	0	0
30/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	23.0000	32.0000	39.130	0	0	0
30/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	167.0000	108.0000	(35.329)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	251.0000	170.0000	(32.271)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	257.0000	356.0000	38.521	0	0	0
30/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	208.0000	283.0000	36.058	0	0	0
30/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,122.0000	2,329.0000	9.755	0	0	0
30/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,626.0000	1,832.0000	12.669	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	437.0000	585.0000	33.867	0	0	0
30/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	337.0000	230.0000	(31.751)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	404.0000	277.0000	(31.436)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,181.0000	5,975.0000	(3.333)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	815.0000	1,002.0000	22.945	0	0	0
30/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	437.0000	585.0000	33.867	0	0	0
30/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	670.0000	513.0000	(23.433)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	306.0000	209.0000	(31.699)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	223.0000	303.0000	35.874	0	0	0
30/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,120.0000	4,326.0000	5.000	0	0	0
30/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	993.0000	1,193.0000	20.141	0	0	0
30/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,205.0000	2,007.0000	(8.980)	0	0	0
30/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,351.0000	2,152.0000	(8.464)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	574.0000	741.0000	29.094	0	0	0
30/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,621.0000	2,827.0000	7.860	0	0	0
30/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	159.0000	216.0000	35.849	0	0	0
30/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,136.0000	1,339.0000	17.870	0	0	0
30/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	29.0000	38.0000	31.034	0	0	0
30/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	20.0000	28.0000	40.000	0	0	0
30/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,831.0000	7,624.0000	(2.643)	0	0	0
30/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	275.0000	385.0000	40.000	0	0	0
30/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	170.0000	231.0000	35.882	0	0	0
30/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,881.0000	7,674.0000	(2.627)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	39.0000	22.0000	(43.590)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	134.0000	85.0000	(36.567)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,981.0000	7,774.0000	(2.594)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	690.0000	868.0000	25.797	0	0	0
30/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	550.0000	405.0000	(26.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD 2010/03/15	5.45	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
30/09/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	6,031.0000	5,825.0000	(3.416)	0	0	0
30/09/2009	ZAAD 2010/03/15	5.80	Put	Currency Future	46.0000	26.0000	(43.478)	0	0	0
30/09/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,020.0000	3,226.0000	6.821	0	0	0
30/09/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
30/09/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	119.0000	74.0000	(37.815)	0	0	0
30/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	439.0000	307.0000	(30.068)	0	0	0
30/09/2009	ZAAD 2010/03/15	10.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2010/03/15	10.90	Put	Currency Future	4,333.0000	4,127.0000	(4.754)	0	0	0
30/09/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,881.0000	5,675.0000	(3.503)	0	0	0
30/09/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	8,031.0000	7,824.0000	(2.578)	0	0	0
30/09/2009	ZAAD 2010/03/15	8.75	Call	Currency Future	24.0000	34.0000	41.667	0	0	0
30/09/2009	ZAAD 2010/03/15	5.90	Put	Currency Future	61.0000	36.0000	(40.984)	0	0	0
30/09/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	306.0000	209.0000	(31.699)	0	0	0
30/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	439.0000	307.0000	(30.068)	0	0	0
30/09/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD 2010/03/15	3.75	Call	Currency Future	2,820.0000	3,027.0000	7.340	0	0	0
30/09/2009	ZAAD 2010/03/15	5.90	Call	Currency Future	731.0000	912.0000	24.761	0	0	0
30/09/2009	ZAAD 2010/03/15	10.45	Put	Currency Future	3,884.0000	3,679.0000	(5.278)	0	0	0
30/09/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	105.0000	65.0000	(38.095)	0	0	0
30/09/2009	ZAAD 2010/03/15	4.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/09/2009	ZAAD 2010/03/15	4.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/09/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
30/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	503.0000	661.0000	31.412	0	0	0
30/09/2009	ZAAD 2010/03/15	5.75	Call	Currency Future	859.0000	1,048.0000	22.002	0	0	0
30/09/2009	ZAAD 2010/03/15	2.90	Call	Currency Future	3,670.0000	3,876.0000	5.613	0	0	0
30/09/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,023.0000	2,229.0000	10.183	0	0	0
30/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	239.0000	329.0000	37.657	0	0	0
30/09/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	ZAAD 2010/03/15	4.75	Call	Currency Future	1,824.0000	2,030.0000	11.294	0	0	0
30/09/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	370.0000	253.0000	(31.622)	0	0	0
30/09/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,120.0000	3,326.0000	6.603	0	0	0
30/09/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,671.0000	2,877.0000	7.712	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,981.0000	5,775.0000	(3.444)	0	0	0
30/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	239.0000	329.0000	37.657	0	0	0
30/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,400.0000	2,200.0000	(8.333)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
30/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,676.0000	1,881.0000	12.232	0	0	0
30/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,984.0000	3,778.0000	(5.171)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	370.0000	253.0000	(31.622)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,381.0000	6,175.0000	(3.228)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	993.0000	1,193.0000	20.141	0	0	0
30/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,865.0000	1,668.0000	(10.563)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,331.0000	6,125.0000	(3.254)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
30/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,133.0000	3,928.0000	(4.960)	0	0	0
30/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,012.0000	1,813.0000	(9.891)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,834.0000	3,629.0000	(5.347)	0	0	0
30/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,720.0000	3,926.0000	5.538	0	0	0
30/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,770.0000	3,976.0000	5.464	0	0	0
30/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,156.0000	1,959.0000	(9.137)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,039.0000	1,242.0000	19.538	0	0	0
30/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,383.0000	4,177.0000	(4.700)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,720.0000	2,927.0000	7.610	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,770.0000	2,977.0000	7.473	0	0	0
30/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,820.0000	4,026.0000	5.393	0	0	0
30/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,131.0000	5,925.0000	(3.360)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	538.0000	700.0000	30.112	0	0	0
30/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,831.0000	5,625.0000	(3.533)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,775.0000	1,981.0000	11.606	0	0	0
30/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
30/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	134.0000	85.0000	(36.567)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,331.0000	8,124.0000	(2.485)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,131.0000	7,924.0000	(2.546)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	503.0000	661.0000	31.412	0	0	0
30/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,185.0000	1,388.0000	17.131	0	0	0
30/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,081.0000	5,875.0000	(3.388)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,088.0000	1,290.0000	18.566	0	0	0
30/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
30/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,963.0000	1,765.0000	(10.087)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,934.0000	3,729.0000	(5.211)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	28.0000	19.0000	(32.143)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	589.0000	440.0000	(25.297)	0	0	0
30/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	28.0000	36.0000	28.571	0	0	0
30/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,073.0000	2,279.0000	9.937	0	0	0
30/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	139.0000	189.0000	35.971	0	0	0
30/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	948.0000	1,145.0000	20.781	0	0	0
30/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,931.0000	5,725.0000	(3.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,172.0000	2,378.0000	9.484	0	0	0
30/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,108.0000	1,910.0000	(9.393)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,070.0000	3,276.0000	6.710	0	0	0
30/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,084.0000	3,878.0000	(5.044)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,931.0000	7,724.0000	(2.610)	0	0	0
30/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	81.0000	49.0000	(39.506)	0	0	0
30/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,170.0000	4,376.0000	4.940	0	0	0
30/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,070.0000	4,276.0000	5.061	0	0	0
30/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,170.0000	3,376.0000	6.498	0	0	0
30/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	651.0000	825.0000	26.728	0	0	0
30/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	167.0000	108.0000	(35.329)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,725.0000	1,931.0000	11.942	0	0	0
30/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,620.0000	3,826.0000	5.691	0	0	0
30/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	71.0000	42.0000	(40.845)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,281.0000	8,074.0000	(2.500)	0	0	0
30/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,281.0000	6,075.0000	(3.280)	0	0	0
30/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,283.0000	4,077.0000	(4.810)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,924.0000	2,130.0000	10.707	0	0	0
30/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	26.0000	35.0000	34.615	0	0	0
30/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
30/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,302.0000	2,104.0000	(8.601)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,920.0000	3,126.0000	7.055	0	0	0
30/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,920.0000	4,126.0000	5.255	0	0	0
30/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	773.0000	957.0000	23.803	0	0	0
30/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	33.0000	20.0000	(39.394)	0	0	0
30/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	53.0000	31.0000	(41.509)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	903.0000	1,096.0000	21.373	0	0	0
30/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,870.0000	3,077.0000	7.213	0	0	0
30/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,874.0000	2,080.0000	10.993	0	0	0
30/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,870.0000	4,076.0000	5.323	0	0	0
30/09/2009	ZAAD	2010/06/14			Currency Future	6.6156	6.8233	3.140	6.7800	6.7800	0
30/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,145.0000	1,348.0000	17.729	0	0	0
30/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	1,975.0000	2,181.0000	10.430	0	0	0
30/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/09/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,937.0000	5,730.0000	(3.487)	0	0	0
30/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,936.0000	7,728.0000	(2.621)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,006.0000	1,204.0000	19.682	0	0	0
30/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	357.0000	260.0000	(27.171)	0	0	0
30/09/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	73.0000	88.0000	20.548	0	0	0
30/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	2,967.0000	3,174.0000	6.977	0	0	0
30/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	330.0000	238.0000	(27.879)	0	0	0
30/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	7.0000	15.0000	114.286	0	0	0
30/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,892.0000	3,692.0000	(5.139)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	40.0000	30.0000	(25.000)	0	0	0
30/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	395.0000	511.0000	29.367	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	420.0000	540.0000	28.571	0	0	0
30/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	2,005.0000	1,811.0000	(9.676)	0	0	0
30/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	8.0000	15.0000	87.500	0	0	0
30/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	372.0000	483.0000	29.839	0	0	0
30/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	71.0000	85.0000	19.718	0	0	0
30/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,887.0000	5,680.0000	(3.516)	0	0	0
30/09/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	7.0000	14.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,073.0000	2,280.0000	9.986	0	0	0
30/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,035.0000	7,828.0000	(2.576)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
30/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,886.0000	7,678.0000	(2.638)	0	0	0
30/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,067.0000	3,274.0000	6.749	0	0	0
30/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,957.0000	1,764.0000	(9.862)	0	0	0
30/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,037.0000	5,830.0000	(3.429)	0	0	0
30/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	304.0000	217.0000	(28.618)	0	0	0
30/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	353.0000	457.0000	29.462	0	0	0
30/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,066.0000	4,273.0000	5.091	0	0	0
30/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,123.0000	2,329.0000	9.703	0	0	0
30/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,041.0000	3,840.0000	(4.974)	0	0	0
30/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	388.0000	283.0000	(27.062)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,097.0000	1,300.0000	18.505	0	0	0
30/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	65.0000	80.0000	23.077	0	0	0
30/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,942.0000	3,741.0000	(5.099)	0	0	0
30/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,116.0000	3,324.0000	6.675	0	0	0
30/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	335.0000	431.0000	28.657	0	0	0
30/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,116.0000	4,323.0000	5.029	0	0	0
30/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	419.0000	308.0000	(26.492)	0	0	0
30/09/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	3,966.0000	4,173.0000	5.219	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,099.0000	1,906.0000	(9.195)	0	0	0
30/09/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,024.0000	2,230.0000	10.178	0	0	0
30/09/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,016.0000	4,223.0000	5.154	0	0	0
30/09/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,986.0000	7,778.0000	(2.605)	0	0	0
30/09/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,050.0000	1,252.0000	19.238	0	0	0
30/09/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,017.0000	3,224.0000	6.861	0	0	0
30/09/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,987.0000	5,780.0000	(3.457)	0	0	0
30/09/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
30/09/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,991.0000	3,791.0000	(5.011)	0	0	0
30/09/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	2,053.0000	1,859.0000	(9.450)	0	0	0
30/09/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	7.0000	14.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	69.0000	82.0000	18.841	0	0	0
30/09/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	0.0000	7,978.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	0.0000	2,033.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	0.0000	3,025.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/09/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	0.0000	4,023.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	0.0000	1,061.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	0.0000	360.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	0.0000	383.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	0.0000	3,989.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	0.0000	5,980.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	0.0000	2,049.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/09/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	0.0000	73.0000	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
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Grand Total:										1,011,440
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