



# Derivatives High/Low Report

High/Low for 14/10/2009

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
14/10/2009	\$ / R 2009/12/14			Currency Future	7.4440	7.3657	(1.052)	7.4500	7.3200	349,686
14/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,956.0000	5,034.0000	1.574	0	0	0
14/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,956.0000	8,034.0000	0.980	0	0	0
14/10/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	857.0000	784.0000	(8.518)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,460.0000	2,537.0000	3.130	0	0	0
14/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	590.0000	524.0000	(11.186)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,594.0000	2,516.0000	(3.007)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	154.0000	129.0000	(16.234)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	11,185
14/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,708.0000	2,786.0000	2.880	0	0	0
14/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,856.0000	4,934.0000	1.606	0	0	0
14/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,233.0000	1,306.0000	5.921	0	0	0
14/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,595.0000	1,517.0000	(4.890)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,845.0000	1,766.0000	(4.282)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
14/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,233.0000	1,306.0000	5.921	0	0	0
14/10/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	15.30	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
14/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,107.0000	3,185.0000	2.510	0	0	0
14/10/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,311.0000	2,388.0000	3.332	0	0	0
14/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
14/10/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	46.0000	58.0000	26.087	0	0	0
14/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	223.0000	189.0000	(15.247)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	904.0000	973.0000	7.633	0	0	0
14/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,524.0000	1,598.0000	4.856	0	0	0
14/10/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	396.0000	451.0000	13.889	0	0	0
14/10/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	17.0000	22.0000	29.412	0	0	0
14/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	360.0000	413.0000	14.722	0	0	0
14/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	185.0000	156.0000	(15.676)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,506.0000	3,585.0000	2.253	0	0	0
14/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	140.0000	117.0000	(16.429)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,795.0000	1,717.0000	(4.345)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	291.0000	341.0000	17.182	0	0	0
14/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
14/10/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,706.0000	4,784.0000	1.657	0	0	0
14/10/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	365.0000	312.0000	(14.521)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	680.0000	745.0000	9.559	0	0	0
14/10/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,206.0000	5,284.0000	1.498	0	0	0
14/10/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	811.0000	738.0000	(9.001)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	325.0000	376.0000	15.692	0	0	0
14/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	812.0000	880.0000	8.374	0	0	0
14/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	13.45	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
14/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	509.0000	447.0000	(12.181)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	169.0000	142.0000	(15.976)	0	0	39
14/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,475.0000	1,549.0000	5.017	0	0	0
14/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
14/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,106.0000	8,184.0000	0.962	0	0	0
14/10/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	65.0000	82.0000	26.154	0	0	0
14/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	723.0000	789.0000	9.129	0	0	0
14/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	106.0000	88.0000	(16.981)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,107.0000	3,185.0000	2.510	0	0	0
14/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,106.0000	4,184.0000	1.900	0	0	0
14/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,606.0000	5,684.0000	1.391	0	0	0
14/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,906.0000	7,984.0000	0.987	0	0	0
14/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,000.0000	925.0000	(7.500)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	275.0000	229.0000	(16.727)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	1,700
14/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,756.0000	4,834.0000	1.640	0	0	0
14/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	87
14/10/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	512.0000	572.0000	11.719	0	0	0
14/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,185.0000	1,258.0000	6.160	0	0	0
14/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,659.0000	2,736.0000	2.896	0	0	0
14/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	303.0000	255.0000	(15.842)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	77.0000	95.0000	23.377	0	0	0
14/10/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	181.0000	213.0000	17.680	0	0	0
14/10/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	553.0000	614.0000	11.031	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	812.0000	880.0000	8.374	0	0	0
14/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	75
14/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	5,006.0000	5,084.0000	1.558	0	0	0
14/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,994.0000	1,916.0000	(3.912)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,356.0000	7,434.0000	1.060	0	0	0
14/10/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,956.0000	6,034.0000	1.310	0	0	0
14/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,378.0000	1,452.0000	5.370	0	0	0
14/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,559.0000	2,636.0000	3.009	0	0	0
14/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,844.0000	2,766.0000	(2.743)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	471.0000	411.0000	(12.739)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	229.0000	274.0000	19.651	0	0	0
14/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	185.0000	156.0000	(15.676)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	127.0000	106.0000	(16.535)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,361.0000	2,438.0000	3.261	0	0	0
14/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	159.0000	189.0000	18.868	0	0	0
14/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
14/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,106.0000	7,184.0000	1.098	0	0	0
14/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	203.0000	172.0000	(15.271)	0	0	747
14/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	100
14/10/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	768.0000	835.0000	8.724	0	0	0
14/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,406.0000	5,484.0000	1.443	0	0	0
14/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,206.0000	6,284.0000	1.257	0	0	0
14/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,510.0000	2,587.0000	3.068	0	0	0
14/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	433.0000	491.0000	13.395	0	0	200
14/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	15,512
14/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,281.0000	1,354.0000	5.699	0	0	0
14/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,806.0000	4,884.0000	1.623	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,144.0000	2,066.0000	(3.638)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	140.0000	117.0000	(16.429)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	259.0000	306.0000	18.147	0	0	0
14/10/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,156.0000	7,234.0000	1.090	0	0	0
14/10/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,329.0000	1,403.0000	5.568	0	0	0
14/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,357.0000	3,435.0000	2.324	0	0	0
14/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,206.0000	4,284.0000	1.854	0	0	0
14/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,906.0000	5,984.0000	1.321	0	0	0
14/10/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,506.0000	7,584.0000	1.039	0	0	0
14/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	680.0000	745.0000	9.559	0	0	0
14/10/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,556.0000	6,634.0000	1.190	0	0	0
14/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,148.0000	1,070.0000	(6.794)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,645.0000	1,567.0000	(4.742)	0	0	0
14/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	121.0000	146.0000	20.661	0	0	5,000
14/10/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,544.0000	2,466.0000	(3.066)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,396.0000	1,318.0000	(5.587)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	247
14/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	116.0000	97.0000	(16.379)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	594.0000	657.0000	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
14/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	594.0000	657.0000	10.606	0	0	0
14/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,475.0000	1,549.0000	5.017	0	0	0
14/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	472.0000	531.0000	12.500	0	0	0
14/10/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,545.0000	1,467.0000	(5.049)	0	0	0
14/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,306.0000	7,384.0000	1.068	0	0	0
14/10/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,044.0000	2,966.0000	(2.562)	0	0	0
14/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,606.0000	8,684.0000	0.906	0	0	0
14/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,138.0000	1,210.0000	6.327	0	0	0
14/10/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,609.0000	2,686.0000	2.951	0	0	0
14/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,644.0000	2,566.0000	(2.950)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
14/10/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,806.0000	8,884.0000	0.886	0	0	0
14/10/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,794.0000	2,716.0000	(2.792)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	396.0000	451.0000	13.889	0	0	0
14/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	291.0000	341.0000	17.182	0	0	0
14/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,671.0000	1,746.0000	4.488	0	0	0
14/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,044.0000	1,966.0000	(3.816)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,758.0000	2,836.0000	2.828	0	0	0
14/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,144.0000	4,066.0000	(1.882)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,656.0000	4,734.0000	1.675	0	0	0
14/10/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	6,006.0000	6,084.0000	1.299	0	0	0
14/10/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,049.0000	973.0000	(7.245)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	50
14/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	200
14/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,720.0000	1,795.0000	4.360	0	0	0
14/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,257.0000	3,335.0000	2.395	0	0	0
14/10/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,806.0000	5,884.0000	1.343	0	0	0
14/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,206.0000	4,284.0000	1.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,394.0000	3,316.0000	(2.298)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,043.0000	1,114.0000	6.807	0	0	0
14/10/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,908.0000	2,985.0000	2.648	0	0	0
14/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,406.0000	5,484.0000	1.443	0	0	0
14/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
14/10/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	7,006.0000	7,084.0000	1.113	0	0	0
14/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,198.0000	1,120.0000	(6.511)	0	0	0
14/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
14/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	116.0000	97.0000	(16.379)	0	0	10
14/10/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,506.0000	8,584.0000	0.917	0	0	0
14/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,756.0000	8,834.0000	0.891	0	0	0
14/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	472.0000	531.0000	12.500	0	0	0
14/10/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,756.0000	3,835.0000	2.103	0	0	0
14/10/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,806.0000	3,884.0000	2.049	0	0	0
14/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,606.0000	6,684.0000	1.181	0	0	0
14/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	55.0000	69.0000	25.455	0	0	0
14/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,506.0000	6,584.0000	1.199	0	0	0
14/10/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,406.0000	7,484.0000	1.053	0	0	0
14/10/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	950.0000	1,020.0000	7.368	0	0	0
14/10/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,294.0000	2,216.0000	(3.400)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
14/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	549.0000	485.0000	(11.658)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,756.0000	6,834.0000	1.155	0	0	0
14/10/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,867.0000	1,943.0000	4.071	0	0	0
14/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,410.0000	2,487.0000	3.195	0	0	0
14/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,194.0000	3,116.0000	(2.442)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	996.0000	1,067.0000	7.129	0	0	0
14/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,410.0000	2,487.0000	3.195	0	0	0
14/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	904.0000	830.0000	(8.186)	0	0	0
14/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
14/10/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,194.0000	2,116.0000	(3.555)	0	0	0
14/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,606.0000	4,684.0000	1.693	0	0	0
14/10/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
14/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,856.0000	3,934.0000	2.023	0	0	0
14/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,426.0000	1,500.0000	5.189	0	0	0
14/10/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,856.0000	7,934.0000	0.993	0	0	0
14/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,206.0000	5,284.0000	1.498	0	0	0
14/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,806.0000	6,884.0000	1.146	0	0	0
14/10/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,556.0000	5,634.0000	1.404	0	0	0
14/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,656.0000	3,735.0000	2.161	0	0	0
14/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,394.0000	2,316.0000	(3.258)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	80.0000	66.0000	(17.500)	0	0	2,560
14/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,573.0000	1,647.0000	4.704	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,856.0000	4,934.0000	1.606	0	0	0
14/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,406.0000	4,484.0000	1.770	0	0	0
14/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,708.0000	2,786.0000	2.880	0	0	0
14/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
14/10/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	9,056.0000	9,134.0000	0.861	0	0	0
14/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	858.0000	926.0000	7.925	0	0	0
14/10/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	636.0000	700.0000	10.063	0	0	0
14/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,090.0000	1,162.0000	6.606	0	0	0
14/10/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,156.0000	4,234.0000	1.877	0	0	0
14/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,094.0000	3,016.0000	(2.521)	0	0	0
14/10/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,456.0000	7,534.0000	1.046	0	0	0
14/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	52.0000	42.0000	(19.231)	0	0	100
14/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,426.0000	1,500.0000	5.189	0	0	0
14/10/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,556.0000	4,634.0000	1.712	0	0	0
14/10/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,094.0000	2,016.0000	(3.725)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	334.0000	283.0000	(15.269)	0	0	0
14/10/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,694.0000	2,616.0000	(2.895)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,294.0000	3,216.0000	(2.368)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	675.0000	606.0000	(10.222)	0	0	0
14/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,446.0000	1,368.0000	(5.394)	0	0	0
14/10/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,099.0000	1,021.0000	(7.097)	0	0	0
14/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	140.0000	167.0000	19.286	0	0	100
14/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	549.0000	485.0000	(11.658)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	4,006.0000	4,084.0000	1.947	0	0	0
14/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,695.0000	1,617.0000	(4.602)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	204.0000	243.0000	19.118	0	0	0
14/10/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,056.0000	4,134.0000	1.923	0	0	0
14/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	55.0000	69.0000	25.455	0	0	0
14/10/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,494.0000	2,416.0000	(3.128)	0	0	0
14/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,994.0000	2,916.0000	(2.605)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	248.0000	208.0000	(16.129)	0	0	13,513
14/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,894.0000	3,816.0000	(2.003)	0	0	0
14/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,956.0000	9,034.0000	0.871	0	0	0
14/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,281.0000	1,354.0000	5.699	0	0	0
14/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,406.0000	4,484.0000	1.770	0	0	0
14/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	38.0000	49.0000	28.947	0	0	0
14/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,906.0000	4,984.0000	1.590	0	0	0
14/10/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,496.0000	1,418.0000	(5.214)	0	0	0
14/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,956.0000	7,034.0000	1.121	0	0	0
14/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,144.0000	3,066.0000	(2.481)	0	0	0
14/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,406.0000	8,484.0000	0.928	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	632.0000	565.0000	(10.601)	0	0	0
14/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,656.0000	8,734.0000	0.901	0	0	0
14/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,244.0000	2,166.0000	(3.476)	0	0	0
14/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	9,006.0000	9,084.0000	0.866	0	0	0
14/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,806.0000	7,884.0000	0.999	0	0	0
14/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,247.0000	1,169.0000	(6.255)	0	0	0
14/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	952.0000	877.0000	(7.878)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	127.0000	106.0000	(16.535)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,185.0000	1,258.0000	6.160	0	0	0
14/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	121.0000	146.0000	20.661	0	0	0
14/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,906.0000	8,984.0000	0.876	0	0	0
14/10/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,494.0000	3,416.0000	(2.232)	0	0	0
14/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,244.0000	3,166.0000	(2.404)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	223.0000	189.0000	(15.247)	0	0	21
14/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,406.0000	6,484.0000	1.218	0	0	0
14/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	365.0000	312.0000	(14.521)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,808.0000	2,886.0000	2.778	0	0	0
14/10/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,444.0000	2,366.0000	(3.191)	0	0	0
14/10/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
14/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,945.0000	1,866.0000	(4.062)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	229.0000	274.0000	19.651	0	0	10
14/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,114.0000	2,190.0000	3.595	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,906.0000	6,984.0000	1.129	0	0	0
14/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,656.0000	6,734.0000	1.172	0	0	0
14/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,043.0000	1,114.0000	6.807	0	0	0
14/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	720.0000	649.0000	(9.861)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,944.0000	2,866.0000	(2.649)	0	0	0
14/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	433.0000	491.0000	13.395	0	0	0
14/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,556.0000	8,634.0000	0.912	0	0	0
14/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	904.0000	973.0000	7.633	0	0	0
14/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,706.0000	3,785.0000	2.132	0	0	0
14/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	90.0000	111.0000	23.333	0	0	0
14/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
14/10/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	2,065.0000	2,140.0000	3.632	0	0	0
14/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,856.0000	3,934.0000	2.023	0	0	0
14/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,456.0000	4,534.0000	1.750	0	0	0
14/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,297.0000	1,219.0000	(6.014)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,867.0000	1,943.0000	4.071	0	0	0
14/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,706.0000	7,784.0000	1.012	0	0	0
14/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,594.0000	3,516.0000	(2.170)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	3,000
14/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,659.0000	2,736.0000	2.896	0	0	0
14/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,994.0000	2,916.0000	(2.605)	0	0	0
14/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,346.0000	1,268.0000	(5.795)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	950.0000	1,020.0000	7.368	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
14/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,966.0000	2,042.0000	3.866	0	0	0
14/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,407.0000	3,485.0000	2.289	0	0	0
14/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	434.0000	376.0000	(13.364)	0	0	0
14/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	140.0000	117.0000	(16.429)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,524.0000	1,598.0000	4.856	0	0	0
14/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
14/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,856.0000	8,934.0000	0.881	0	0	0
14/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	396.0000	451.0000	13.889	0	0	0
14/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	105.0000	128.0000	21.905	0	0	0
14/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,344.0000	2,266.0000	(3.328)	0	0	0
14/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	399.0000	343.0000	(14.035)	0	0	0
14/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,016.0000	2,091.0000	3.720	0	0	0
14/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,306.0000	6,384.0000	1.237	0	0	0
14/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,694.0000	3,616.0000	(2.112)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,856.0000	6,934.0000	1.138	0	0	0
14/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,769.0000	1,844.0000	4.240	0	0	0
14/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,307.0000	3,385.0000	2.359	0	0	0
14/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,606.0000	3,685.0000	2.191	0	0	0
14/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,744.0000	2,666.0000	(2.843)	0	0	0
14/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	100
14/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,706.0000	6,784.0000	1.163	0	0	0
14/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,138.0000	1,210.0000	6.327	0	0	0
14/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,769.0000	1,844.0000	4.240	0	0	0
14/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,994.0000	3,916.0000	(1.953)	0	0	0
14/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,056.0000	7,134.0000	1.105	0	0	0
14/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,212.0000	2,289.0000	3.481	0	0	0
14/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,706.0000	8,784.0000	0.896	0	0	0
14/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,207.0000	3,285.0000	2.432	0	0	0
14/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,818.0000	1,894.0000	4.180	0	0	0
14/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
14/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,157.0000	3,235.0000	2.471	0	0	0
14/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,456.0000	8,534.0000	0.922	0	0	0
14/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,758.0000	2,836.0000	2.828	0	0	0
14/10/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,544.0000	3,466.0000	(2.201)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,163.0000	2,239.0000	3.514	0	0	0
14/10/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,906.0000	3,984.0000	1.997	0	0	0
14/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,856.0000	5,934.0000	1.332	0	0	0
14/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,357.0000	3,435.0000	2.324	0	0	0
14/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,506.0000	4,584.0000	1.731	0	0	0
14/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,106.0000	4,184.0000	1.900	0	0	0
14/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,016.0000	2,091.0000	3.720	0	0	0
14/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.05	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
14/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,344.0000	3,266.0000	(2.333)	0	0	0
14/10/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,956.0000	4,034.0000	1.972	0	0	0
14/10/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,106.0000	5,184.0000	1.528	0	0	0
14/10/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,057.0000	3,135.0000	2.552	0	0	0
14/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,378.0000	1,452.0000	5.370	0	0	0
14/10/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,156.0000	5,234.0000	1.513	0	0	0
14/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
14/10/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	3,007.0000	3,085.0000	2.594	0	0	0
14/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
14/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,356.0000	4,434.0000	1.791	0	0	0
14/10/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,206.0000	8,284.0000	0.951	0	0	0
14/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,656.0000	4,734.0000	1.675	0	0	0
14/10/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,356.0000	6,434.0000	1.227	0	0	0
14/10/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,656.0000	7,734.0000	1.019	0	0	0
14/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,262.0000	2,338.0000	3.360	0	0	0
14/10/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,456.0000	4,534.0000	1.750	0	0	0
14/10/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,744.0000	3,666.0000	(2.083)	0	0	0
14/10/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,756.0000	5,834.0000	1.355	0	0	0
14/10/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,306.0000	8,384.0000	0.939	0	0	0
14/10/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,606.0000	3,685.0000	2.191	0	0	0
14/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,356.0000	5,434.0000	1.456	0	0	0
14/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,906.0000	5,984.0000	1.321	0	0	0
14/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,444.0000	3,366.0000	(2.265)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/10/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,456.0000	6,534.0000	1.208	0	0	0
14/10/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,457.0000	3,535.0000	2.256	0	0	0
14/10/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,256.0000	5,334.0000	1.484	0	0	0
14/10/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,671.0000	1,746.0000	4.488	0	0	0
14/10/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,656.0000	5,734.0000	1.379	0	0	0
14/10/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
14/10/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	8,056.0000	8,134.0000	0.968	0	0	0
14/10/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,858.0000	2,935.0000	2.694	0	0	0
14/10/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	3.40	Call	Currency Future	4,044.0000	3,966.0000	(1.929)	0	0	0
14/10/2009	\$ / R 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,356.0000	8,434.0000	0.933	0	0	0
14/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	1,994.0000	1,916.0000	(3.912)	0	0	0
14/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,000.0000	925.0000	(7.500)	0	0	0
14/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
14/10/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	8,006.0000	8,084.0000	0.974	0	0	0
14/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
14/10/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	675.0000	606.0000	(10.222)	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
14/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,644.0000	3,566.0000	(2.141)	0	0	0
14/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,944.0000	3,866.0000	(1.978)	0	0	0
14/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,645.0000	1,567.0000	(4.742)	0	0	0
14/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,644.0000	2,566.0000	(2.950)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,745.0000	1,667.0000	(4.470)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,957.0000	3,035.0000	2.638	0	0	0
14/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	765.0000	693.0000	(9.412)	0	0	0
14/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,794.0000	3,716.0000	(2.056)	0	0	0
14/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,906.0000	4,984.0000	1.590	0	0	0
14/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,556.0000	3,635.0000	2.222	0	0	0
14/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,306.0000	4,384.0000	1.811	0	0	0
14/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,894.0000	3,816.0000	(2.003)	0	0	0
14/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,510.0000	2,587.0000	3.068	0	0	0
14/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,506.0000	5,584.0000	1.417	0	0	0
14/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,356.0000	4,434.0000	1.791	0	0	0
14/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,106.0000	6,184.0000	1.277	0	0	0
14/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,156.0000	6,234.0000	1.267	0	0	0
14/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,917.0000	1,993.0000	3.965	0	0	0
14/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,356.0000	5,434.0000	1.456	0	0	0
14/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,256.0000	6,334.0000	1.247	0	0	0
14/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,656.0000	5,734.0000	1.379	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,056.0000	5,134.0000	1.543	0	0	0
14/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
14/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,256.0000	4,334.0000	1.833	0	0	0
14/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,056.0000	6,134.0000	1.288	0	0	0
14/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,456.0000	5,534.0000	1.430	0	0	0
14/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,894.0000	2,816.0000	(2.695)	0	0	0
14/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
14/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	904.0000	830.0000	(8.186)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,895.0000	1,816.0000	(4.169)	0	0	0
14/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,256.0000	8,334.0000	0.945	0	0	0
14/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,262.0000	2,338.0000	3.360	0	0	0
14/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	21.0000	28.0000	33.333	0	0	0
14/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,156.0000	8,234.0000	0.956	0	0	0
14/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,163.0000	2,239.0000	3.514	0	0	0
14/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,844.0000	3,766.0000	(2.029)	0	0	0
14/10/2009	\$ / R	2010/03/15			Currency Future	7.5720	7.4927	(1.047)	7.5000	7.4700	30,750
14/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	860.0000	920.0000	6.977	0	0	0
14/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,028.0000	1,091.0000	6.128	0	0	0
14/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,172.0000	4,093.0000	(1.894)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,524.0000	2,445.0000	(3.130)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	182.0000	163.0000	(10.440)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	552.0000	603.0000	9.239	0	0	0

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14/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	943.0000	1,005.0000	6.575	0	0	0
14/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,747.0000	3,824.0000	2.055	0	0	0
14/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,982.0000	5,061.0000	1.586	0	0	0
14/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,630.0000	5,709.0000	1.403	0	0	0
14/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,380.0000	5,459.0000	1.468	0	0	0
14/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,082.0000	5,160.0000	1.535	0	0	0
14/10/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,830.0000	1,752.0000	(4.262)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,064.0000	994.0000	(6.579)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,222.0000	3,143.0000	(2.452)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	274.0000	246.0000	(10.219)	0	0	4,000
14/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,183.0000	2,256.0000	3.344	0	0	0
14/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,530.0000	5,609.0000	1.429	0	0	0
14/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	42.0000	51.0000	21.429	0	0	0
14/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	132.0000	152.0000	15.152	0	0	4,000
14/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,135.0000	2,208.0000	3.419	0	0	0
14/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,253.0000	3,329.0000	2.336	0	0	0
14/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,812.0000	2,887.0000	2.667	0	0	0
14/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,338.0000	1,405.0000	5.007	0	0	0
14/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,078.0000	8,158.0000	0.990	0	0	0
14/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	304.0000	340.0000	11.842	0	0	0
14/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	704.0000	645.0000	(8.381)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	819.0000	878.0000	7.204	0	0	0
14/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,568.0000	2,643.0000	2.921	0	0	0
14/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,929.0000	6,008.0000	1.332	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,480.0000	5,559.0000	1.442	0	0	0
14/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	740.0000	680.0000	(8.108)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,567.0000	1,637.0000	4.467	0	0	0
14/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,885.0000	3,962.0000	1.982	0	0	0
14/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,823.0000	2,744.0000	(2.798)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	426.0000	383.0000	(10.094)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	191.0000	171.0000	(10.471)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,812.0000	2,887.0000	2.667	0	0	0
14/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	401.0000	359.0000	(10.474)	366	366	100
14/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	985.0000	1,048.0000	6.396	0	0	0
14/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	137.0000	122.0000	(10.949)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,796.0000	3,873.0000	2.028	0	0	0
14/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,475.0000	1,543.0000	4.610	0	0	0
14/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,225.0000	2,146.0000	(3.551)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	355.0000	397.0000	11.831	0	0	0
14/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	449.0000	496.0000	10.468	0	0	0
14/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,796.0000	3,873.0000	2.028	0	0	0
14/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,945.0000	2,016.0000	3.650	0	0	0
14/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
14/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,250.0000	1,175.0000	(6.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	377.0000	340.0000	(9.814)	0	0	15,890
14/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	588.0000	640.0000	8.844	0	0	0
14/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,106.0000	3,181.0000	2.415	0	0	0
14/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
14/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,027.0000	1,948.0000	(3.897)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	281.0000	315.0000	12.100	0	0	0
14/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	258.0000	290.0000	12.403	0	0	0
14/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	118.0000	137.0000	16.102	134	134	500
14/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,763.0000	2,838.0000	2.714	0	0	0
14/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,598.0000	3,675.0000	2.140	0	0	0
14/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,536.0000	4,614.0000	1.720	0	0	0
14/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	816.0000	752.0000	(7.843)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	73.0000	87.0000	19.178	0	0	0
14/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
14/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	517.0000	566.0000	9.478	0	0	0
14/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	150.0000	134.0000	(10.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,489.0000	1,412.0000	(5.171)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	94.0000	110.0000	17.021	0	0	0
14/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,023.0000	2,943.0000	(2.646)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	480.0000	433.0000	(9.792)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	329.0000	367.0000	11.550	368	368	100
14/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	321.0000	289.0000	(9.969)	0	0	350
14/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
14/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,922.0000	3,843.0000	(2.014)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	634.0000	579.0000	(8.675)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,375.0000	2,448.0000	3.074	0	0	0
14/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,714.0000	2,789.0000	2.763	0	0	0
14/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
14/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	453.0000	407.0000	(10.155)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
14/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,424.0000	2,345.0000	(3.259)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,293.0000	1,359.0000	5.104	0	0	0
14/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,056.0000	3,132.0000	2.487	0	0	0
14/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,520.0000	2,594.0000	2.937	0	0	0
14/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	978.0000	910.0000	(6.953)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
14/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,157.0000	1,083.0000	(6.396)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,802.0000	1,873.0000	3.940	0	0	0
14/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,763.0000	2,838.0000	2.714	0	0	0
14/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,176.0000	2,097.0000	(3.631)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,429.0000	1,497.0000	4.759	0	0	0
14/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,520.0000	2,594.0000	2.937	0	0	0
14/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,500.0000	3,576.0000	2.171	0	0	0
14/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,203.0000	1,129.0000	(6.151)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
14/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	669.0000	611.0000	(8.670)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,173.0000	3,093.0000	(2.521)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,401.0000	3,477.0000	2.235	0	0	0
14/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,229.0000	6,308.0000	1.268	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,327.0000	2,400.0000	3.137	0	0	0
14/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,828.0000	7,908.0000	1.022	0	0	0
14/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,634.0000	1,557.0000	(4.712)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
14/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	1,978.0000	1,899.0000	(3.994)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,375.0000	2,296.0000	(3.326)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,673.0000	2,594.0000	(2.955)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,624.0000	2,544.0000	(3.049)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	147.0000	169.0000	14.966	0	0	0
14/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,372.0000	3,293.0000	(2.343)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	157.0000	140.0000	(10.828)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,331.0000	5,409.0000	1.463	0	0	0
14/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,883.0000	4,961.0000	1.597	0	0	0
14/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,021.0000	951.0000	(6.856)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	779.0000	837.0000	7.445	0	0	0
14/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,115.0000	1,179.0000	5.740	0	0	0
14/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,472.0000	2,545.0000	2.953	0	0	0
14/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
14/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,537.0000	1,460.0000	(5.010)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	49.0000	59.0000	20.408	0	0	0
14/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	700.0000	756.0000	8.000	0	0	0
14/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,281.0000	5,360.0000	1.496	0	0	0
14/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
14/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,973.0000	2,894.0000	(2.657)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	131.0000	117.0000	(10.687)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,779.0000	5,858.0000	1.367	0	0	0
14/10/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,933.0000	5,011.0000	1.581	0	0	0
14/10/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,784.0000	4,862.0000	1.630	0	0	0
14/10/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,529.0000	6,608.0000	1.210	0	0	0
14/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,126.0000	2,047.0000	(3.716)	0	0	0
14/10/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	201.0000	180.0000	(10.448)	0	0	279
14/10/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
14/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
14/10/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
14/10/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
14/10/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,528.0000	8,607.0000	0.926	0	0	0
14/10/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
14/10/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,475.0000	1,543.0000	4.610	0	0	0
14/10/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
14/10/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,352.0000	3,428.0000	2.267	0	0	0
14/10/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
14/10/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	895.0000	829.0000	(7.374)	0	0	0
14/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,076.0000	1,998.0000	(3.757)	0	0	0
14/10/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	211.0000	189.0000	(10.427)	0	0	0
14/10/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	901.0000	962.0000	6.770	0	0	0
14/10/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,897.0000	1,969.0000	3.795	0	0	0
14/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,617.0000	2,691.0000	2.828	0	0	0
14/10/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,231.0000	2,304.0000	3.272	0	0	0
14/10/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,079.0000	6,158.0000	1.300	0	0	0
14/10/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
14/10/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	5,032.0000	5,111.0000	1.570	0	0	0
14/10/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,123.0000	3,043.0000	(2.562)	0	0	0
14/10/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	739.0000	796.0000	7.713	0	0	0
14/10/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,159.0000	1,224.0000	5.608	0	0	0
14/10/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
14/10/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/10/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,155.0000	3,231.0000	2.409	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,110.0000	1,037.0000	(6.577)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,958.0000	3,034.0000	2.569	0	0	0
14/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,521.0000	1,590.0000	4.536	0	0	0
14/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,684.0000	4,763.0000	1.687	0	0	0
14/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,472.0000	3,393.0000	(2.275)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	38.0000	44.0000	15.789	0	0	0
14/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	662.0000	717.0000	8.308	0	0	0
14/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,073.0000	2,993.0000	(2.603)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	234.0000	210.0000	(10.256)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,279.0000	2,352.0000	3.203	0	0	0
14/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,474.0000	2,395.0000	(3.193)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	222.0000	199.0000	(10.360)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,846.0000	3,923.0000	2.002	0	0	0
14/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,992.0000	2,064.0000	3.614	0	0	0
14/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,393.0000	1,316.0000	(5.528)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	260.0000	233.0000	(10.385)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,040.0000	2,112.0000	3.529	0	0	0
14/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,617.0000	2,691.0000	2.828	0	0	0
14/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	162.0000	186.0000	14.815	0	0	0
14/10/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	569.0000	517.0000	(9.139)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	197.0000	224.0000	13.706	0	0	110
14/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	357.0000	322.0000	(9.804)	0	0	17
14/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	237.0000	267.0000	12.658	0	0	0
14/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,028.0000	9,107.0000	0.875	0	0	0
14/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	385.0000	429.0000	11.429	0	0	0
14/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,679.0000	5,759.0000	1.409	0	0	0
14/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	509.0000	460.0000	(9.627)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,248.0000	1,314.0000	5.288	0	0	0
14/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	115.0000	102.0000	(11.304)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,732.0000	1,654.0000	(4.503)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	417.0000	462.0000	10.791	0	0	0
14/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,802.0000	1,873.0000	3.940	0	0	0
14/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,879.0000	5,958.0000	1.344	0	0	0
14/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,846.0000	3,923.0000	2.002	0	0	0
14/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,849.0000	1,921.0000	3.894	0	0	0
14/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,779.0000	6,858.0000	1.165	0	0	0
14/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	482.0000	531.0000	10.166	0	0	100
14/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,423.0000	2,497.0000	3.054	0	0	0
14/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,723.0000	2,644.0000	(2.901)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	304.0000	273.0000	(10.197)	0	0	10
14/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,629.0000	6,708.0000	1.192	0	0	0
14/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	105.0000	94.0000	(10.476)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,708.0000	1,778.0000	4.098	0	0	0
14/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,352.0000	3,428.0000	2.267	0	0	0
14/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,614.0000	1,684.0000	4.337	0	0	0
14/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,829.0000	6,908.0000	1.157	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,778.0000	8,857.0000	0.900	0	0	0
14/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	339.0000	305.0000	(10.029)	0	0	279
14/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,203.0000	1,269.0000	5.486	0	0	0
14/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,829.0000	5,908.0000	1.355	0	0	0
14/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,580.0000	5,659.0000	1.416	0	0	0
14/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,708.0000	1,778.0000	4.098	0	0	0
14/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,029.0000	6,108.0000	1.310	0	0	0
14/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,088.0000	2,160.0000	3.448	0	0	0
14/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,928.0000	1,850.0000	(4.046)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	601.0000	547.0000	(8.985)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,383.0000	1,451.0000	4.917	0	0	0
14/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,666.0000	2,740.0000	2.776	0	0	0
14/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,585.0000	4,663.0000	1.701	0	0	0
14/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	165.0000	147.0000	(10.909)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,628.0000	8,707.0000	0.916	0	0	0
14/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,423.0000	2,497.0000	3.054	0	0	0
14/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,106.0000	3,181.0000	2.415	0	0	0
14/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	625.0000	678.0000	8.480	0	0	0
14/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,828.0000	8,907.0000	0.895	0	0	0
14/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,923.0000	2,844.0000	(2.703)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,549.0000	3,625.0000	2.141	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,078.0000	9,157.0000	0.870	0	0	0
14/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,007.0000	3,083.0000	2.527	0	0	0
14/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,861.0000	2,936.0000	2.621	0	0	0
14/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	7,028.0000	7,108.0000	1.138	0	0	0
14/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,734.0000	4,812.0000	1.648	0	0	0
14/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,428.0000	8,507.0000	0.937	0	0	0
14/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,683.0000	1,605.0000	(4.635)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	289.0000	259.0000	(10.381)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,578.0000	8,657.0000	0.921	0	0	0
14/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,500.0000	3,576.0000	2.171	0	0	0
14/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,135.0000	2,208.0000	3.419	0	0	0
14/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,430.0000	5,509.0000	1.455	0	0	0
14/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	777.0000	716.0000	(7.851)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	143.0000	128.0000	(10.490)	0	0	15,890
14/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,297.0000	1,222.0000	(5.783)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
14/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,895.0000	3,972.0000	1.977	0	0	0
14/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,129.0000	6,208.0000	1.289	0	0	0
14/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	247.0000	221.0000	(10.526)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,322.0000	3,243.0000	(2.378)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	179.0000	205.0000	14.525	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	18,339
14/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
14/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,586.0000	1,508.0000	(4.918)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,441.0000	1,364.0000	(5.344)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,661.0000	1,731.0000	4.214	0	0	0
14/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,071.0000	1,135.0000	5.976	0	0	0
14/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,729.0000	6,808.0000	1.174	0	0	0
14/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,574.0000	2,495.0000	(3.069)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,379.0000	6,458.0000	1.238	0	0	0
14/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
14/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	18,339
14/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,275.0000	2,196.0000	(3.473)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,092.0000	4,169.0000	1.882	0	0	0
14/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,043.0000	4,120.0000	1.905	0	0	0
14/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,929.0000	7,008.0000	1.140	0	0	0
14/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	449.0000	496.0000	10.468	0	0	0
14/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,728.0000	8,807.0000	0.905	0	0	0
14/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,755.0000	1,826.0000	4.046	0	0	0
14/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,289.0000	4,367.0000	1.819	0	0	0
14/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,784.0000	4,862.0000	1.630	0	0	0
14/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,928.0000	9,007.0000	0.885	0	0	0
14/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	83.0000	98.0000	18.072	0	0	0
14/10/2009	\$ / R	2010/03/15	4.15	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
14/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	321.0000	289.0000	(9.969)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,088.0000	2,160.0000	3.448	0	0	0
14/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,191.0000	4,268.0000	1.837	0	0	0
14/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,078.0000	7,158.0000	1.130	0	0	0
14/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,422.0000	3,343.0000	(2.309)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,994.0000	4,071.0000	1.928	0	0	0
14/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,849.0000	1,921.0000	3.894	0	0	0
14/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,183.0000	2,256.0000	3.344	0	0	0
14/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,833.0000	4,912.0000	1.635	0	0	0
14/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,325.0000	2,246.0000	(3.398)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,228.0000	8,307.0000	0.960	0	0	0
14/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,979.0000	6,058.0000	1.321	0	0	0
14/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,635.0000	4,713.0000	1.683	0	0	0
14/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,522.0000	3,443.0000	(2.243)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,142.0000	4,219.0000	1.859	0	0	0
14/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	105.0000	123.0000	17.143	0	0	0
14/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	855.0000	790.0000	(7.602)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,437.0000	4,515.0000	1.758	0	0	0
14/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,978.0000	7,058.0000	1.146	0	0	0
14/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	28,586

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,043.0000	4,120.0000	1.905	0	0	0
14/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,302.0000	3,378.0000	2.302	0	0	0
14/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,781.0000	1,703.0000	(4.380)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,945.0000	2,016.0000	3.650	0	0	0
14/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
14/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,978.0000	9,057.0000	0.880	0	0	0
14/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,572.0000	3,493.0000	(2.212)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,478.0000	8,557.0000	0.932	0	0	0
14/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,327.0000	2,400.0000	3.137	0	0	0
14/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,729.0000	5,808.0000	1.379	0	0	0
14/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,007.0000	3,083.0000	2.527	0	0	0
14/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,945.0000	4,022.0000	1.952	0	0	0
14/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,450.0000	3,527.0000	2.232	0	0	0
14/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,345.0000	1,269.0000	(5.651)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,678.0000	8,757.0000	0.910	0	0	0
14/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,429.0000	6,508.0000	1.229	0	0	0
14/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,679.0000	6,758.0000	1.183	0	0	0
14/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,697.0000	3,774.0000	2.083	0	0	0
14/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	538.0000	488.0000	(9.294)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	216.0000	245.0000	13.426	0	0	0
14/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,240.0000	4,317.0000	1.816	0	0	0
14/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,873.0000	2,794.0000	(2.750)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,204.0000	3,280.0000	2.372	0	0	0
14/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,329.0000	6,408.0000	1.248	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,666.0000	2,740.0000	2.776	0	0	0
14/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,279.0000	2,352.0000	3.203	0	0	0
14/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
14/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,879.0000	1,801.0000	(4.151)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,909.0000	2,985.0000	2.613	0	0	0
14/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,747.0000	3,824.0000	2.055	0	0	0
14/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,722.0000	3,643.0000	(2.123)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	936.0000	869.0000	(7.158)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,773.0000	2,694.0000	(2.849)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,240.0000	4,317.0000	1.816	0	0	0
14/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,568.0000	2,643.0000	2.921	0	0	0
14/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,772.0000	3,693.0000	(2.094)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,056.0000	3,132.0000	2.487	0	0	0
14/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,338.0000	4,416.0000	1.798	0	0	0
14/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,579.0000	6,658.0000	1.201	0	0	0
14/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	64.0000	76.0000	18.750	0	0	0
14/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,648.0000	3,724.0000	2.083	0	0	0
14/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,131.0000	5,210.0000	1.540	0	0	0
14/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	28,586



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,302.0000	3,378.0000	2.302	0	0	0
14/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,479.0000	6,558.0000	1.219	0	0	0
14/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,289.0000	4,367.0000	1.819	0	0	0
14/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,388.0000	4,465.0000	1.755	0	0	0
14/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,878.0000	8,957.0000	0.890	0	0	0
14/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,487.0000	4,564.0000	1.716	0	0	0
14/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,272.0000	3,193.0000	(2.414)	0	0	0
14/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,879.0000	6,958.0000	1.148	0	0	0
14/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,027.0000	1,948.0000	(3.897)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,064.0000	994.0000	(6.579)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	42.0000	51.0000	21.429	0	0	0
14/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	377.0000	340.0000	(9.814)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,928.0000	8,008.0000	1.009	0	0	0
14/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,072.0000	3,993.0000	(1.940)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	355.0000	397.0000	11.831	0	0	0
14/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,978.0000	8,058.0000	1.003	0	0	0
14/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,023.0000	2,943.0000	(2.646)	0	0	0
14/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,022.0000	3,943.0000	(1.964)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,672.0000	3,593.0000	(2.151)	0	0	0
14/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	15.90	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
14/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,328.0000	8,407.0000	0.949	0	0	0
14/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,972.0000	3,893.0000	(1.989)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,028.0000	8,108.0000	0.997	0	0	0
14/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,253.0000	3,329.0000	2.336	0	0	0
14/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
14/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,549.0000	3,625.0000	2.141	0	0	0
14/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,598.0000	3,675.0000	2.140	0	0	0
14/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,279.0000	6,358.0000	1.258	0	0	0
14/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,278.0000	8,357.0000	0.954	0	0	0
14/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,614.0000	1,684.0000	4.337	0	0	0
14/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,872.0000	3,793.0000	(2.040)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,873.0000	2,794.0000	(2.750)	0	0	0
14/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,879.0000	1,801.0000	(4.151)	0	0	0
14/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	936.0000	869.0000	(7.158)	0	0	0
14/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,128.0000	8,208.0000	0.984	0	0	0
14/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	64.0000	76.0000	18.750	0	0	0
14/10/2009	\$ / R	2010/06/14			Currency Future	7.6993	7.6187	(1.047)	7.6000	7.6000	17,106
14/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	712.0000	764.0000	7.303	0	0	0
14/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	391.0000	360.0000	(7.928)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,078.0000	2,148.0000	3.369	0	0	0
14/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,358.0000	2,429.0000	3.011	0	0	0
14/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,505.0000	2,425.0000	(3.194)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,176.0000	1,105.0000	(6.037)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	522.0000	478.0000	(8.429)	474	468	180

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	440.0000	406.0000	(7.727)	0	0	21,795
14/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	939.0000	996.0000	6.070	0	0	0
14/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,328.0000	5,406.0000	1.464	0	0	0
14/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
14/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	239.0000	266.0000	11.297	0	0	0
14/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	250.0000	229.0000	(8.400)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,530.0000	1,596.0000	4.314	0	0	0
14/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,319.0000	6,397.0000	1.234	0	0	0
14/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,159.0000	2,079.0000	(3.705)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	423.0000	460.0000	8.747	460	459	130
14/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	541.0000	588.0000	8.688	0	0	0
14/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	288.0000	265.0000	(7.986)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	179.0000	165.0000	(7.821)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,982.0000	5,059.0000	1.546	0	0	0
14/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,152.0000	3,071.0000	(2.570)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	738.0000	685.0000	(7.182)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,883.0000	4,960.0000	1.577	0	0	0
14/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,834.0000	4,911.0000	1.593	0	0	0
14/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,999.0000	4,075.0000	1.900	0	0	0
14/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	903.0000	844.0000	(6.534)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,405.0000	2,476.0000	2.952	0	0	0
14/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,100.0000	1,161.0000	5.545	0	0	0
14/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
14/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,950.0000	3,869.0000	(2.051)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,342.0000	4,419.0000	1.773	0	0	0
14/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,052.0000	2,972.0000	(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
14/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	70.0000	79.0000	12.857	0	0	0
14/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,785.0000	2,858.0000	2.621	0	0	0
14/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,364.0000	3,439.0000	2.229	0	0	0
14/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	169.0000	192.0000	13.609	0	0	0
14/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,773.0000	5,852.0000	1.368	0	0	0
14/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	546.0000	501.0000	(8.242)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	979.0000	1,037.0000	5.924	0	0	0
14/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,022.0000	6,100.0000	1.295	0	0	0
14/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,060.0000	1,981.0000	(3.835)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,219.0000	1,148.0000	(5.824)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	477.0000	441.0000	(7.547)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	278.0000	256.0000	(7.914)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,619.0000	1,686.0000	4.138	0	0	0
14/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,594.0000	2,666.0000	2.776	0	0	0
14/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,803.0000	3,879.0000	1.998	0	0	0
14/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,031.0000	5,109.0000	1.550	0	0	0
14/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	397.0000	432.0000	8.816	0	0	0
14/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	478.0000	522.0000	9.205	0	0	0
14/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	268.0000	246.0000	(8.209)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	168.0000	155.0000	(7.738)	0	0	21,978
14/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,809.0000	7,888.0000	1.012	0	0	0
14/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,073.0000	3,147.0000	2.408	0	0	0
14/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	376.0000	346.0000	(7.979)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,704.0000	2,624.0000	(2.959)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,398.0000	1,462.0000	4.578	0	0	0
14/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,264.0000	2,335.0000	3.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,200.0000	4,119.0000	(1.929)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	423.0000	390.0000	(7.801)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	127.0000	116.0000	(8.661)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	113.0000	103.0000	(8.850)	0	0	0
14/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,803.0000	2,723.0000	(2.854)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,814.0000	6,893.0000	1.159	0	0	0
14/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,263.0000	1,191.0000	(5.701)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,754.0000	2,673.0000	(2.941)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,048.0000	4,124.0000	1.877	0	0	0
14/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,817.0000	1,740.0000	(4.238)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,080.0000	5,158.0000	1.535	0	0	0
14/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	64.0000	72.0000	12.500	0	0	0
14/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	869.0000	811.0000	(6.674)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,770.0000	1,693.0000	(4.350)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
14/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,754.0000	3,830.0000	2.025	0	0	0
14/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,059.0000	1,119.0000	5.666	0	0	0
14/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	642.0000	692.0000	7.788	0	0	0
14/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
14/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,972.0000	6,050.0000	1.306	0	0	0
14/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,019.0000	1,078.0000	5.790	0	0	0
14/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,664.0000	1,731.0000	4.026	0	0	0
14/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,456.0000	2,375.0000	(3.298)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,722.0000	1,645.0000	(4.472)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	677.0000	728.0000	7.533	0	0	0
14/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	233.0000	214.0000	(8.155)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	259.0000	238.0000	(8.108)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,183.0000	1,245.0000	5.241	0	0	0
14/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	185.0000	170.0000	(8.108)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,052.0000	988.0000	(6.084)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,605.0000	2,524.0000	(3.109)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,785.0000	2,858.0000	2.621	0	0	0
14/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,109.0000	2,029.0000	(3.793)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	574.0000	622.0000	8.362	0	0	0
14/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,142.0000	1,203.0000	5.342	0	0	0
14/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	163.0000	150.0000	(7.975)	0	0	21,795
14/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,546.0000	2,618.0000	2.828	0	0	0
14/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,628.0000	1,552.0000	(4.668)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	154.0000	176.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,846.0000	1,915.0000	3.738	0	0	0
14/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	225.0000	207.0000	(8.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,922.0000	6,001.0000	1.334	0	0	0
14/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
14/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,485.0000	1,551.0000	4.444	0	0	0
14/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,125.0000	2,194.0000	3.247	0	0	0
14/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	939.0000	879.0000	(6.390)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,202.0000	3,121.0000	(2.530)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	440.0000	406.0000	(7.727)	0	0	200
14/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
14/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,581.0000	1,505.0000	(4.807)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	140.0000	160.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,133.0000	1,066.0000	(5.914)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	541.0000	588.0000	8.688	0	0	300
14/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	509.0000	554.0000	8.841	0	0	0
14/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	900.0000	956.0000	6.222	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
14/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,526.0000	5,604.0000	1.412	0	0	0
14/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,555.0000	2,475.0000	(3.131)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	450.0000	490.0000	8.889	0	0	0
14/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	458.0000	423.0000	(7.642)	0	0	433
14/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	142.0000	130.0000	(8.451)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,208.0000	2,128.0000	(3.623)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,010.0000	1,932.0000	(3.881)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,397.0000	1,323.0000	(5.297)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,892.0000	1,961.0000	3.647	0	0	0
14/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	571.0000	525.0000	(8.056)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,091.0000	1,027.0000	(5.866)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
14/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,801.0000	1,869.0000	3.776	0	0	0
14/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,534.0000	1,459.0000	(4.889)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,950.0000	4,026.0000	1.924	0	0	0
14/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	347.0000	380.0000	9.510	0	0	0
14/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	371.0000	406.0000	9.434	0	0	0
14/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	150.0000	138.0000	(8.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,058.0000	8,137.0000	0.980	0	0	0
14/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
14/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	596.0000	549.0000	(7.886)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,823.0000	5,901.0000	1.340	0	0	0
14/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
14/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,574.0000	1,641.0000	4.257	0	0	0
14/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	362.0000	333.0000	(8.011)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,666.0000	6,744.0000	1.170	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,268.0000	1,331.0000	4.968	0	0	0
14/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	103.0000	120.0000	16.505	0	0	0
14/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,977.0000	3,050.0000	2.452	0	0	0
14/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	58.0000	66.0000	13.793	0	0	0
14/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,412.0000	3,488.0000	2.227	0	0	0
14/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
14/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	499.0000	459.0000	(8.016)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	391.0000	360.0000	(7.928)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,499.0000	2,571.0000	2.881	0	0	0
14/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	142.0000	130.0000	(8.451)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,559.0000	3,634.0000	2.107	0	0	0
14/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
14/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,307.0000	1,235.0000	(5.509)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,852.0000	3,928.0000	1.973	0	0	0
14/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,002.0000	2,922.0000	(2.665)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	174.0000	160.0000	(8.046)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,939.0000	2,008.0000	3.559	0	0	0
14/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,892.0000	1,961.0000	3.647	0	0	0
14/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	802.0000	746.0000	(6.983)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,765.0000	6,843.0000	1.153	0	0	0
14/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	769.0000	715.0000	(7.022)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	98.0000	90.0000	(8.163)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,607.0000	3,683.0000	2.107	0	0	0
14/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,257.0000	2,177.0000	(3.545)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,102.0000	3,021.0000	(2.611)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,391.0000	4,468.0000	1.754	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,962.0000	1,884.0000	(3.976)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	220.0000	246.0000	11.818	0	0	0
14/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	823.0000	878.0000	6.683	0	0	0
14/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,656.0000	8,735.0000	0.913	0	0	0
14/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,226.0000	1,288.0000	5.057	0	0	0
14/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,566.0000	6,645.0000	1.203	0	0	0
14/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	202.0000	227.0000	12.376	0	0	0
14/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,377.0000	5,455.0000	1.451	0	0	0
14/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,689.0000	2,762.0000	2.715	0	0	0
14/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	259.0000	287.0000	10.811	0	0	0
14/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	749.0000	802.0000	7.076	0	0	0
14/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
14/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,914.0000	6,992.0000	1.128	0	0	0
14/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	299.0000	275.0000	(8.027)	0	0	140
14/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	335.0000	308.0000	(8.060)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,357.0000	2,276.0000	(3.437)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,588.0000	4,664.0000	1.656	0	0	0
14/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	708.0000	656.0000	(7.345)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,616.0000	6,694.0000	1.179	0	0	0
14/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	310.0000	286.0000	(7.742)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	785.0000	839.0000	6.879	0	0	0
14/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,351.0000	3,271.0000	(2.387)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,735.0000	4,812.0000	1.626	0	0	0
14/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	348.0000	320.0000	(8.046)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,855.0000	8,935.0000	0.903	0	0	0
14/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,476.0000	5,554.0000	1.424	0	0	0
14/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,864.0000	6,942.0000	1.136	0	0	0
14/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	477.0000	441.0000	(7.547)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	861.0000	917.0000	6.504	0	0	0
14/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,264.0000	2,335.0000	3.136	0	0	0
14/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,025.0000	3,099.0000	2.446	0	0	0
14/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,488.0000	1,414.0000	(4.973)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,953.0000	2,872.0000	(2.743)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,452.0000	2,523.0000	2.896	0	0	0
14/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,311.0000	2,382.0000	3.072	0	0	0
14/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,451.0000	3,370.0000	(2.347)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,510.0000	3,585.0000	2.137	0	0	0
14/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	84.0000	97.0000	15.476	0	0	0
14/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	322.0000	297.0000	(7.764)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	146.0000	134.0000	(8.219)	0	0	26,596
14/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	113.0000	103.0000	(8.850)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
14/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,113.0000	7,191.0000	1.097	0	0	0
14/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,358.0000	2,429.0000	3.011	0	0	0
14/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,755.0000	1,823.0000	3.875	0	0	0
14/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,674.0000	5,753.0000	1.392	0	0	0
14/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,901.0000	3,977.0000	1.948	0	0	0
14/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,311.0000	1,375.0000	4.882	0	0	0
14/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,846.0000	1,915.0000	3.738	0	0	0
14/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	154.0000	142.0000	(7.792)	0	0	0
14/10/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,755.0000	8,835.0000	0.914	0	0	0
14/10/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,805.0000	8,885.0000	0.909	0	0	0
14/10/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
14/10/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,130.0000	5,208.0000	1.520	0	0	0
14/10/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,170.0000	3,244.0000	2.334	0	0	0
14/10/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	478.0000	522.0000	9.205	0	0	0
14/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	146.0000	134.0000	(8.219)	0	0	3,163
14/10/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	0
14/10/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,218.0000	2,288.0000	3.156	0	0	0
14/10/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,440.0000	4,517.0000	1.734	0	0	0
14/10/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/10/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	191.0000	175.0000	(8.377)	0	0	0
14/10/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
14/10/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
14/10/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,406.0000	2,326.0000	(3.325)	0	0	0
14/10/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
14/10/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	407.0000	375.0000	(7.862)	0	0	0
14/10/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,441.0000	1,507.0000	4.580	0	0	0
14/10/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	124.0000	113.0000	(8.871)	0	0	0
14/10/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,538.0000	4,615.0000	1.697	0	0	0
14/10/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
14/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,251.0000	3,171.0000	(2.461)	0	0	0
14/10/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,427.0000	5,505.0000	1.437	0	0	0
14/10/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,105.0000	9,184.0000	0.868	0	0	0
14/10/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	607.0000	656.0000	8.072	0	0	0
14/10/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/10/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,461.0000	3,536.0000	2.167	0	0	0
14/10/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	279.0000	309.0000	10.753	0	0	0
14/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/10/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,686.0000	4,763.0000	1.643	0	0	0
14/10/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,401.0000	3,320.0000	(2.382)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,456.0000	8,536.0000	0.946	0	0	0
14/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,705.0000	3,781.0000	2.051	0	0	0
14/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,914.0000	1,836.0000	(4.075)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	77.0000	87.0000	12.987	0	0	0
14/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,606.0000	8,685.0000	0.918	0	0	0
14/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
14/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,551.0000	3,470.0000	(2.281)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,195.0000	4,271.0000	1.812	0	0	0
14/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
14/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	679.0000	628.0000	(7.511)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	197.0000	181.0000	(8.122)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,171.0000	2,241.0000	3.224	0	0	0
14/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	114.0000	132.0000	15.789	0	0	0
14/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,442.0000	1,368.0000	(5.132)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,467.0000	6,545.0000	1.206	0	0	0
14/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,354.0000	1,418.0000	4.727	0	0	0
14/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,985.0000	2,055.0000	3.526	0	0	0
14/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,014.0000	951.0000	(6.213)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	131.0000	120.0000	(8.397)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,218.0000	2,288.0000	3.156	0	0	0
14/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	9,005.0000	9,084.0000	0.877	0	0	0
14/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,656.0000	3,732.0000	2.079	0	0	0
14/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,932.0000	5,010.0000	1.582	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	134.0000	123.0000	(8.209)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,903.0000	2,822.0000	(2.790)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,501.0000	3,420.0000	(2.314)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,880.0000	2,954.0000	2.569	0	0	0
14/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,709.0000	1,777.0000	3.979	0	0	0
14/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,013.0000	7,092.0000	1.126	0	0	0
14/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,853.0000	2,773.0000	(2.804)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	642.0000	692.0000	7.788	0	0	0
14/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	650.0000	601.0000	(7.538)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	976.0000	915.0000	(6.250)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,985.0000	2,055.0000	3.526	0	0	0
14/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	301.0000	332.0000	10.299	0	0	0
14/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,031.0000	5,109.0000	1.550	0	0	0
14/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,055.0000	9,134.0000	0.872	0	0	0
14/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,556.0000	8,635.0000	0.923	0	0	0
14/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	159.0000	146.0000	(8.176)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,013.0000	7,092.0000	1.126	0	0	0
14/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
14/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,506.0000	8,585.0000	0.929	0	0	0
14/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,073.0000	3,147.0000	2.408	0	0	0
14/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,121.0000	3,196.0000	2.403	0	0	0
14/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,928.0000	3,002.0000	2.527	0	0	0
14/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,865.0000	1,788.0000	(4.129)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,517.0000	6,595.0000	1.197	0	0	0
14/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,689.0000	2,762.0000	2.715	0	0	0
14/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,063.0000	7,141.0000	1.104	0	0	0
14/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	203.0000	187.0000	(7.882)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	134.0000	123.0000	(8.209)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,641.0000	2,714.0000	2.764	0	0	0
14/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,031.0000	2,101.0000	3.447	0	0	0
14/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,737.0000	2,810.0000	2.667	0	0	0
14/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,784.0000	4,862.0000	1.630	0	0	0
14/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,244.0000	4,320.0000	1.791	0	0	0
14/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,097.0000	4,173.0000	1.855	0	0	0
14/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,010.0000	1,932.0000	(3.881)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	21,978
14/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,311.0000	2,382.0000	3.072	0	0	0
14/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
14/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,071.0000	6,149.0000	1.285	0	0	0
14/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,008.0000	8,087.0000	0.987	0	0	0
14/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
14/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,637.0000	4,714.0000	1.661	0	0	0
14/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
14/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,357.0000	8,436.0000	0.945	0	0	0
14/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,452.0000	2,523.0000	2.896	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,625.0000	5,703.0000	1.387	0	0	0
14/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,832.0000	2,906.0000	2.613	0	0	0
14/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	127.0000	146.0000	14.961	0	0	0
14/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,737.0000	2,810.0000	2.667	0	0	0
14/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,219.0000	6,298.0000	1.270	0	0	0
14/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,489.0000	4,566.0000	1.715	0	0	0
14/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,207.0000	8,286.0000	0.963	0	0	0
14/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	29,759
14/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,905.0000	8,984.0000	0.887	0	0	0
14/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,724.0000	5,802.0000	1.363	0	0	0
14/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,800.0000	3,720.0000	(2.105)	0	0	0
14/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,803.0000	9,883.0000	0.816	0	0	0
14/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,002.0000	2,922.0000	(2.665)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,368.0000	6,446.0000	1.225	0	0	0
14/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,091.0000	1,027.0000	(5.866)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,000.0000	3,919.0000	(2.025)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,108.0000	8,187.0000	0.974	0	0	0
14/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
14/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,959.0000	8,037.0000	0.980	0	0	0
14/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,050.0000	3,969.0000	(2.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,121.0000	6,199.0000	1.274	0	0	0
14/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,146.0000	4,222.0000	1.833	0	0	0
14/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
14/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,903.0000	2,822.0000	(2.790)	0	0	0
14/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	835.0000	778.0000	(6.826)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,900.0000	3,819.0000	(2.077)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
14/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,914.0000	1,836.0000	(4.075)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	114.0000	132.0000	15.789	0	0	0
14/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,014.0000	951.0000	(6.213)	0	0	0
14/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,307.0000	8,386.0000	0.951	0	0	0
14/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	185.0000	209.0000	12.973	0	0	0
14/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,650.0000	3,570.0000	(2.192)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,257.0000	8,336.0000	0.957	0	0	0
14/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,269.0000	6,347.0000	1.244	0	0	0
14/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,700.0000	3,620.0000	(2.162)	0	0	0
14/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,675.0000	1,598.0000	(4.597)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,654.0000	2,574.0000	(3.014)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,293.0000	4,369.0000	1.770	0	0	0
14/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	154.0000	176.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,750.0000	3,670.0000	(2.133)	0	0	0
14/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,754.0000	2,673.0000	(2.941)	0	0	0
14/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	903.0000	844.0000	(6.534)	0	0	0
14/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
14/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,770.0000	1,693.0000	(4.350)	0	0	0
14/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,170.0000	6,248.0000	1.264	0	0	0
14/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,158.0000	8,237.0000	0.968	0	0	0
14/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,850.0000	3,769.0000	(2.104)	0	0	0
14/10/2009	\$ / R	2010/09/13			Currency Future	7.8271	7.7451	(1.048)	0.0000	0.0000	0
14/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	565.0000	528.0000	(6.549)	0	0	409
14/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	565.0000	528.0000	(6.549)	0	0	0
14/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	652.0000	699.0000	7.209	0	0	0
14/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	529.0000	494.0000	(6.616)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	972.0000	1,026.0000	5.556	0	0	0
14/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	719.0000	768.0000	6.815	0	0	0
14/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	437.0000	408.0000	(6.636)	0	0	0
14/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	588.0000	633.0000	7.653	0	0	0
14/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	496.0000	463.0000	(6.653)	0	0	0
14/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	588.0000	633.0000	7.653	0	0	0
14/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	620.0000	666.0000	7.419	0	0	0
14/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	547.0000	511.0000	(6.581)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	399.0000	371.0000	(7.018)	0	0	585
14/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	606.0000	564.0000	(6.931)	0	0	0
14/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	529.0000	569.0000	7.561	0	0	0
14/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	557.0000	601.0000	7.899	0	0	0
14/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	584.0000	546.0000	(6.507)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	466.0000	434.0000	(6.867)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	424.0000	395.0000	(6.840)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	897.0000	950.0000	5.909	0	0	0
14/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
14/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	777.0000	727.0000	(6.435)	0	0	0
14/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,512.0000	6,590.0000	1.198	0	0	0
14/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	350.0000	382.0000	9.143	0	0	0
14/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	789.0000	839.0000	6.337	0	0	0
14/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
14/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
14/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,545.0000	4,622.0000	1.694	0	0	0
14/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,499.0000	1,426.0000	(4.870)	0	0	0
14/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,442.0000	2,361.0000	(3.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,493.0000	8,573.0000	0.942	0	0	0
14/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	481.0000	448.0000	(6.861)	0	0	0
14/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
14/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	754.0000	803.0000	6.499	0	0	0
14/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,265.0000	6,343.0000	1.245	0	0	0
14/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	3,979.0000	3,897.0000	(2.061)	0	0	0
14/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,718.0000	2,789.0000	2.612	0	0	0
14/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
14/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,431.0000	3,349.0000	(2.390)	0	0	0
14/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,029.0000	3,947.0000	(2.035)	0	0	0
14/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
14/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,108.0000	4,184.0000	1.850	0	0	0
14/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,643.0000	4,719.0000	1.637	0	0	0
14/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,034.0000	2,952.0000	(2.703)	0	0	0
14/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,625.0000	2,695.0000	2.667	0	0	0
14/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,985.0000	2,903.0000	(2.747)	0	0	0
14/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
14/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,003.0000	1,924.0000	(3.944)	0	0	0
14/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
14/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	306.0000	335.0000	9.477	0	0	0
14/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,050.0000	1,971.0000	(3.854)	0	0	0
14/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,126.0000	1,063.0000	(5.595)	0	0	0
14/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,462.0000	6,541.0000	1.223	0	0	0
14/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,210.0000	2,278.0000	3.077	0	0	0
14/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
14/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	149.0000	168.0000	12.752	0	0	0
14/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,444.0000	8,523.0000	0.936	0	0	0
14/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
14/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0

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14/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,530.0000	3,449.0000	(2.295)	0	0	0
14/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,068.0000	6,146.0000	1.285	0	0	0
14/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	187.0000	174.0000	(6.952)	0	0	0
14/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	833.0000	780.0000	(6.363)	0	0	0
14/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,048.0000	8,127.0000	0.982	0	0	0
14/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	61.0000	68.0000	11.475	0	0	0
14/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
14/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,588.0000	1,513.0000	(4.723)	0	0	0
14/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
14/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
14/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,592.0000	8,672.0000	0.931	0	0	0
14/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	183.0000	169.0000	(7.650)	0	0	0
14/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	136.0000	153.0000	12.500	0	0	0
14/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
14/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
14/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,256.0000	2,324.0000	3.014	0	0	0
14/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,611.0000	6,689.0000	1.180	0	0	0
14/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	163.0000	183.0000	12.270	0	0	0
14/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
14/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,117.0000	6,195.0000	1.275	0	0	0
14/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,302.0000	4,378.0000	1.767	0	0	0
14/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,157.0000	4,232.0000	1.804	0	0	0
14/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
14/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
14/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,393.0000	2,463.0000	2.925	0	0	0
14/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,090.0000	1,028.0000	(5.688)	0	0	0
14/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,163.0000	1,098.0000	(5.589)	0	0	0
14/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,956.0000	1,877.0000	(4.039)	0	0	0
14/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,205.0000	4,281.0000	1.807	0	0	0
14/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
14/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
14/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
14/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	860.0000	912.0000	6.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	192.0000	178.0000	(7.292)	0	0	0
14/10/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,399.0000	4,475.0000	1.728	0	0	0
14/10/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,301.0000	2,370.0000	2.999	0	0	0
14/10/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
14/10/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	2,165.0000	2,233.0000	3.141	0	0	0
14/10/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
14/10/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
14/10/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	3,929.0000	3,847.0000	(2.087)	0	0	0
14/10/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,999.0000	8,078.0000	0.988	0	0	0
14/10/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,496.0000	4,573.0000	1.713	0	0	0
14/10/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,364.0000	6,442.0000	1.226	0	0	0
14/10/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,779.0000	3,697.0000	(2.170)	0	0	0
14/10/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,166.0000	6,245.0000	1.281	0	0	0
14/10/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	2,935.0000	2,853.0000	(2.794)	0	0	0
14/10/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
14/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
14/10/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
14/10/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/10/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,485.0000	2,555.0000	2.817	0	0	0
14/10/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,147.0000	8,226.0000	0.970	0	0	0
14/10/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	6,019.0000	6,097.0000	1.296	0	0	0
14/10/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	4,060.0000	4,135.0000	1.847	0	0	0
14/10/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,345.0000	8,424.0000	0.947	0	0	0
14/10/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,097.0000	8,177.0000	0.988	0	0	0
14/10/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	170.0000	158.0000	(7.059)	0	0	0
14/10/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	162.0000	150.0000	(7.407)	0	0	0
14/10/2009	\$ / R 2010/09/13	15.75	Put	Currency Future	7,949.0000	8,028.0000	0.994	0	0	0
14/10/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	923.0000	867.0000	(6.067)	0	0	0
14/10/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,680.0000	3,598.0000	(2.228)	0	0	0
14/10/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,688.0000	2,607.0000	(3.013)	0	0	0
14/10/2009	\$ / R 2010/09/13	3.75	Call	Currency Future	4,078.0000	3,997.0000	(1.986)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/10/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	246.0000	272.0000	10.569	0	0	0
14/10/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
14/10/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
14/10/2009	\$ / R 2010/09/13	15.75	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/10/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,540.0000	2,459.0000	(3.189)	0	0	0
14/10/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,723.0000	1,647.0000	(4.411)	0	0	0
14/10/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	155.0000	144.0000	(7.097)	0	0	0
14/10/2009	\$ / R 2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,578.0000	2,649.0000	2.754	0	0	0
14/10/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	\$ / R 2010/09/13	11.75	Put	Currency Future	4,011.0000	4,087.0000	1.895	0	0	0
14/10/2009	\$ / R 2010/09/13	13.75	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
14/10/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	3,084.0000	3,002.0000	(2.659)	0	0	0
14/10/2009	\$ / R 2010/09/13	9.75	Put	Currency Future	2,119.0000	2,187.0000	3.209	0	0	0
14/10/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,580.0000	3,498.0000	(2.291)	0	0	0
14/10/2009	\$ / R 2010/09/13	11.75	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
14/10/2009	\$ / R 2010/09/13	13.75	Put	Currency Future	5,969.0000	6,048.0000	1.324	0	0	0
14/10/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	285.0000	313.0000	9.825	0	0	0
14/10/2009	\$ / R 2010/09/13	9.75	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
14/10/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	862.0000	808.0000	(6.265)	0	0	0
14/10/2009	\$ / R 2010/09/13	5.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
14/10/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R 2010/09/13	6.75	Call	Currency Future	1,203.0000	1,135.0000	(5.653)	0	0	0
14/10/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
14/10/2009	\$ / R 2010/09/13	6.75	Put	Currency Future	126.0000	140.0000	11.111	0	0	0
14/10/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/10/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,099.0000	2,019.0000	(3.811)	0	0	0
14/10/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,589.0000	2,508.0000	(3.129)	0	0	0
14/10/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	210.0000	234.0000	11.429	0	0	0
14/10/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,633.0000	1,557.0000	(4.654)	0	0	0
14/10/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,787.0000	2,705.0000	(2.942)	0	0	0
14/10/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
14/10/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,815.0000	1,738.0000	(4.242)	0	0	0
14/10/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	988.0000	929.0000	(5.972)	0	0	0
14/10/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	42.0000	47.0000	11.905	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	955.0000	897.0000	(6.073)	0	0	0
14/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,769.0000	1,692.0000	(4.353)	0	0	0
14/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	228.0000	252.0000	10.526	0	0	0
14/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,439.0000	2,509.0000	2.870	0	0	0
14/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	166.0000	154.0000	(7.229)	0	0	0
14/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,351.0000	4,427.0000	1.747	0	0	0
14/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
14/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
14/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,737.0000	2,656.0000	(2.959)	0	0	0
14/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,246.0000	8,325.0000	0.958	0	0	0
14/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,730.0000	3,648.0000	(2.198)	0	0	0
14/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
14/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
14/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,314.0000	6,393.0000	1.251	0	0	0
14/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,295.0000	8,375.0000	0.964	0	0	0
14/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	178.0000	199.0000	11.798	0	0	0
14/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,055.0000	994.0000	(5.782)	0	0	0
14/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	178.0000	165.0000	(7.303)	0	0	0
14/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,909.0000	1,831.0000	(4.086)	0	0	0
14/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
14/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,886.0000	2,804.0000	(2.841)	0	0	0
14/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,879.0000	3,797.0000	(2.114)	0	0	0
14/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/10/2009	\$ / R	2010/12/13			Currency Future	7.9444	7.8626	(1.030)	0.0000	0.0000	0
14/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	760.0000	807.0000	6.184	0	0	0
14/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	604.0000	569.0000	(5.795)	0	0	0
14/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	572.0000	538.0000	(5.944)	0	0	0
14/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	793.0000	841.0000	6.053	0	0	0
14/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	827.0000	876.0000	5.925	0	0	0
14/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	588.0000	554.0000	(5.782)	0	0	0
14/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	695.0000	740.0000	6.475	0	0	0
14/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	657.0000	620.0000	(5.632)	0	0	0
14/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	639.0000	602.0000	(5.790)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	500.0000	470.0000	(6.000)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	462.0000	435.0000	(5.844)	0	0	117
14/10/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	1,005.0000	1,058.0000	5.274	0	0	0
14/10/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	621.0000	586.0000	(5.636)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,118.0000	1,172.0000	4.830	0	0	0
14/10/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	727.0000	773.0000	6.327	0	0	0
14/10/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
14/10/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	542.0000	510.0000	(5.904)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	897.0000	947.0000	5.574	0	0	0
14/10/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,042.0000	1,095.0000	5.086	0	0	0
14/10/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	663.0000	707.0000	6.637	0	0	0
14/10/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	633.0000	675.0000	6.635	0	0	0
14/10/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	677.0000	638.0000	(5.761)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	513.0000	483.0000	(5.848)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	487.0000	458.0000	(5.955)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	474.0000	446.0000	(5.907)	0	0	0
14/10/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	969.0000	1,020.0000	5.263	0	0	0
14/10/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	862.0000	911.0000	5.684	0	0	0
14/10/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	556.0000	524.0000	(5.755)	0	0	0
14/10/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	106.0000	116.0000	9.434	0	0	0
14/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	861.0000	813.0000	(5.575)	0	0	0
14/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,712.0000	2,631.0000	(2.987)	0	0	0
14/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	61.0000	68.0000	11.475	0	0	0
14/10/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,373.0000	6,450.0000	1.208	0	0	0
14/10/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,060.0000	1,005.0000	(5.189)	0	0	0
14/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
14/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	120.0000	112.0000	(6.667)	0	0	0
14/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,420.0000	4,494.0000	1.674	0	0	0
14/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,392.0000	2,459.0000	2.801	0	0	0
14/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,551.0000	3,469.0000	(2.309)	0	0	0
14/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,550.0000	1,479.0000	(4.581)	0	0	0
14/10/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,528.0000	2,595.0000	2.650	0	0	0
14/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	237.0000	221.0000	(6.751)	0	0	0
14/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
14/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,132.0000	4,205.0000	1.767	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
14/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	222.0000	208.0000	(6.306)	0	0	0
14/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,276.0000	4,349.0000	1.707	0	0	0
14/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,302.0000	2,368.0000	2.867	0	0	0
14/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
14/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,565.0000	2,485.0000	(3.119)	0	0	0
14/10/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
14/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
14/10/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	247.0000	231.0000	(6.478)	0	0	0
14/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
14/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,345.0000	8,423.0000	0.935	0	0	0
14/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,226.0000	6,302.0000	1.221	0	0	0
14/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	212.0000	236.0000	11.321	0	0	0
14/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,422.0000	6,499.0000	1.199	0	0	0
14/10/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,157.0000	1,099.0000	(5.013)	0	0	0
14/10/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,574.0000	2,641.0000	2.603	0	0	0
14/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,468.0000	2,388.0000	(3.241)	0	0	0
14/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	113.0000	105.0000	(7.080)	0	0	0
14/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
14/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	247.0000	273.0000	10.526	0	0	0
14/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,180.0000	4,253.0000	1.746	0	0	0
14/10/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,468.0000	4,542.0000	1.656	0	0	0
14/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
14/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
14/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,128.0000	6,204.0000	1.240	0	0	0
14/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,079.0000	6,155.0000	1.250	0	0	0
14/10/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
14/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,051.0000	8,128.0000	0.956	0	0	0
14/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	218.0000	204.0000	(6.422)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	326.0000	356.0000	9.202	0	0	0
14/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
14/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,635.0000	1,563.0000	(4.404)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	970.0000	918.0000	(5.361)	0	0	0
14/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
14/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,100.0000	8,177.0000	0.951	0	0	0
14/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	252.0000	236.0000	(6.349)	0	0	0
14/10/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,395.0000	8,473.0000	0.929	0	0	0
14/10/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
14/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,650.0000	3,568.0000	(2.247)	0	0	0
14/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	1,992.0000	1,915.0000	(3.865)	0	0	0
14/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,722.0000	1,648.0000	(4.297)	0	0	0
14/10/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
14/10/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,451.0000	3,370.0000	(2.347)	0	0	0
14/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,956.0000	2,876.0000	(2.706)	0	0	0
14/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
14/10/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,663.0000	2,582.0000	(3.042)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	914.0000	864.0000	(5.470)	0	0	0
14/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,005.0000	2,925.0000	(2.662)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	370.0000	402.0000	8.649	0	0	0
14/10/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/10/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	206.0000	192.0000	(6.796)	0	0	0
14/10/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	393.0000	426.0000	8.397	0	0	0
14/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,037.0000	1,961.0000	(3.731)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	887.0000	838.0000	(5.524)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	305.0000	334.0000	9.508	0	0	0
14/10/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,198.0000	8,276.0000	0.951	0	0	0
14/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,190.0000	1,132.0000	(4.874)	0	0	0
14/10/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,711.0000	2,780.0000	2.545	0	0	0
14/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	196.0000	219.0000	11.735	0	0	0
14/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	98.0000	108.0000	10.204	0	0	0
14/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
14/10/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	999.0000	946.0000	(5.305)	0	0	0
14/10/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,091.0000	1,035.0000	(5.133)	0	0	0
14/10/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	72.0000	79.0000	9.722	0	0	0
14/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,900.0000	1,825.0000	(3.947)	0	0	0
14/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	3,998.0000	3,916.0000	(2.051)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,542.0000	8,621.0000	0.925	0	0	0
14/10/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,766.0000	1,692.0000	(4.190)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	3,948.0000	3,867.0000	(2.052)	0	0	0
14/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,569.0000	6,646.0000	1.172	0	0	0
14/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,613.0000	4,688.0000	1.626	0	0	0
14/10/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,593.0000	1,520.0000	(4.583)	0	0	0
14/10/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,517.0000	2,437.0000	(3.178)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,700.0000	3,618.0000	(2.216)	0	0	0
14/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
14/10/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,665.0000	2,733.0000	2.552	0	0	0
14/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
14/10/2009	\$ / R	2010/12/13	10.40	Call	Currency Future	210.0000	196.0000	(6.667)	0	0	0
14/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,858.0000	2,778.0000	(2.799)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,565.0000	4,639.0000	1.621	0	0	0
14/10/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
14/10/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
14/10/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
14/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,898.0000	3,817.0000	(2.078)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	2,907.0000	2,827.0000	(2.752)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,501.0000	3,419.0000	(2.342)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,493.0000	8,571.0000	0.918	0	0	0
14/10/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,520.0000	6,597.0000	1.181	0	0	0
14/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/10/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	202.0000	189.0000	(6.436)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,592.0000	8,670.0000	0.908	0	0	0
14/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	36.0000	32.0000	(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
14/10/2009	\$ / R	2010/12/13	6.05	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
14/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,662.0000	4,736.0000	1.587	0	0	0
14/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,619.0000	6,696.0000	1.163	0	0	0
14/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
14/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	417.0000	450.0000	7.914	0	0	0
14/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,124.0000	1,067.0000	(5.071)	0	0	0
14/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	1,946.0000	1,870.0000	(3.905)	0	0	0
14/10/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,258.0000	2,323.0000	2.879	0	0	0
14/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	242.0000	226.0000	(6.612)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
14/10/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	229.0000	254.0000	10.917	0	0	0
14/10/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	6,177.0000	6,253.0000	1.230	0	0	0
14/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,849.0000	3,767.0000	(2.130)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,149.0000	8,227.0000	0.957	0	0	0
14/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,757.0000	2,826.0000	2.503	0	0	0
14/10/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,347.0000	2,413.0000	2.812	0	0	0
14/10/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	1,855.0000	1,780.0000	(4.043)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,228.0000	4,301.0000	1.727	0	0	0
14/10/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
14/10/2009	\$ / R	2010/12/13	14.05	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
14/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,296.0000	8,374.0000	0.940	0	0	0
14/10/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	\$ / R	2010/12/13	5.15	Call	Currency Future	2,809.0000	2,729.0000	(2.848)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	3,799.0000	3,717.0000	(2.158)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	116.0000	108.0000	(6.897)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,372.0000	4,446.0000	1.693	0	0	0
14/10/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
14/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,324.0000	6,401.0000	1.218	0	0	0
14/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	227.0000	212.0000	(6.608)	0	0	0
14/10/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	285.0000	313.0000	9.825	0	0	0
14/10/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,483.0000	2,550.0000	2.698	0	0	0
14/10/2009	\$ / R	2010/12/13	6.20	Put	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
14/10/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,029.0000	975.0000	(5.248)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,749.0000	3,668.0000	(2.161)	0	0	0
14/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
14/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,760.0000	2,680.0000	(2.899)	0	0	0
14/10/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,811.0000	1,736.0000	(4.141)	0	0	0
14/10/2009	\$ / R	2010/12/13	10.15	Put	Currency Future	2,437.0000	2,504.0000	2.749	0	0	0
14/10/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	232.0000	217.0000	(6.466)	0	0	0
14/10/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	265.0000	292.0000	10.189	0	0	0
14/10/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	118.0000	110.0000	(6.780)	0	0	0
14/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,324.0000	4,397.0000	1.688	0	0	0
14/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,275.0000	6,351.0000	1.211	0	0	0
14/10/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,247.0000	8,325.0000	0.946	0	0	0
14/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
14/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
14/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,047.0000	3,966.0000	(2.001)	0	0	0
14/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	128.0000	119.0000	(7.031)	0	0	0
14/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	4,083.0000	4,157.0000	1.812	0	0	0
14/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	6,030.0000	6,106.0000	1.260	0	0	0
14/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	8,001.0000	8,079.0000	0.975	0	0	0
14/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,212.0000	2,278.0000	2.984	0	0	0
14/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	257.0000	241.0000	(6.226)	0	0	0
14/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
14/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,228.0000	1,165.0000	(5.130)	0	0	0
14/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	184.0000	203.0000	10.326	0	0	0
14/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,055.0000	2,974.0000	(2.651)	0	0	0
14/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,085.0000	2,007.0000	(3.741)	0	0	0
14/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
14/10/2009	£ / R	2009/12/14			Currency Future	11.7894	11.7426	(0.397)	11.7800	11.7200	38,691
14/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,990.0000	2,035.0000	2.261	0	0	0
14/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	2,844.0000	2,797.0000	(1.653)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	206.0000	193.0000	(6.311)	0	0	0
14/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,611.0000	8,658.0000	0.546	0	0	0
14/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	6,162.0000	6,209.0000	0.763	0	0	0
14/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
14/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	8,161.0000	8,208.0000	0.576	0	0	0
14/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,565.0000	4,611.0000	1.008	0	0	0
14/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,391.0000	3,345.0000	(1.357)	0	0	0
14/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,035.0000	994.0000	(3.961)	0	0	0
14/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,561.0000	8,608.0000	0.549	0	0	0
14/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
14/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,465.0000	4,512.0000	1.053	0	0	0
14/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,811.0000	9,858.0000	0.479	0	0	0
14/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,812.0000	7,858.0000	0.589	0	0	0
14/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,054.0000	2,008.0000	(2.240)	0	0	0
14/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
14/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,661.0000	8,708.0000	0.543	0	0	0
14/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
14/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
14/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,612.0000	6,659.0000	0.711	0	0	0
14/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,497.0000	2,451.0000	(1.842)	0	0	0
14/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,441.0000	3,395.0000	(1.337)	0	0	0
14/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,967.0000	4,014.0000	1.185	0	0	0
14/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,615.0000	4,661.0000	0.997	0	0	0
14/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	9,161.0000	9,208.0000	0.513	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	158.0000	148.0000	(6.329)	0	0	0
14/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,082.0000	1,038.0000	(4.067)	0	0	0
14/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	7,162.0000	7,208.0000	0.642	0	0	0
14/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,140.0000	4,093.0000	(1.135)	0	0	0
14/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,941.0000	1,986.0000	2.318	0	0	0
14/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,764.0000	4,811.0000	0.987	0	0	0
14/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	334.0000	309.0000	(7.485)	0	0	0
14/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,563.0000	5,609.0000	0.827	0	0	0
14/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	669.0000	705.0000	5.381	0	0	0
14/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	295.0000	316.0000	7.119	0	0	0
14/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	918.0000	958.0000	4.357	0	0	0
14/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	64.0000	72.0000	12.500	0	0	0
14/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	10,011.0000	10,058.0000	0.469	0	0	0
14/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	1,906.0000	1,861.0000	(2.361)	0	0	0
14/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,312.0000	6,359.0000	0.745	0	0	0
14/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,762.0000	6,809.0000	0.695	0	0	0
14/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,665.0000	4,711.0000	0.986	0	0	0
14/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
14/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,462.0000	6,509.0000	0.727	0	0	0
14/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,562.0000	7,608.0000	0.608	0	0	0
14/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	903.0000	865.0000	(4.208)	0	0	0
14/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
14/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,893.0000	1,937.0000	2.324	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
14/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,761.0000	8,808.0000	0.536	0	0	0
14/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,185.0000	2,230.0000	2.059	0	0	0
14/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	630.0000	666.0000	5.714	0	0	0
14/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	5,263.0000	5,310.0000	0.893	0	0	0
14/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	961.0000	1,001.0000	4.162	0	0	0
14/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	45.0000	52.0000	15.556	0	0	0
14/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	6,112.0000	6,159.0000	0.769	0	0	0
14/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,695.0000	2,649.0000	(1.707)	0	0	0
14/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,512.0000	6,559.0000	0.722	0	0	0
14/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	147.0000	161.0000	9.524	0	0	0
14/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
14/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,462.0000	7,508.0000	0.616	0	0	0
14/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	4,167.0000	4,213.0000	1.104	0	0	0
14/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	946.0000	907.0000	(4.123)	0	0	0
14/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	390.0000	363.0000	(6.923)	0	0	0
14/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,342.0000	3,295.0000	(1.406)	0	0	0
14/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,262.0000	7,308.0000	0.633	0	0	0
14/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,250.0000	2,204.0000	(2.044)	0	0	0
14/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,461.0000	8,508.0000	0.555	0	0	0
14/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,561.0000	9,608.0000	0.492	0	0	0
14/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,563.0000	1,518.0000	(2.879)	0	0	0
14/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	6,012.0000	6,059.0000	0.782	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,225.0000	1,181.0000	(3.592)	0	0	0
14/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,861.0000	9,908.0000	0.477	0	0	0
14/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	148.0000	139.0000	(6.081)	0	0	0
14/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	586.0000	553.0000	(5.631)	0	0	0
14/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	4,117.0000	4,163.0000	1.117	0	0	0
14/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
14/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,103.0000	2,057.0000	(2.187)	0	0	0
14/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	9,261.0000	9,308.0000	0.508	0	0	0
14/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,466.0000	1,421.0000	(3.070)	0	0	0
14/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	1,857.0000	1,811.0000	(2.477)	0	0	0
14/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,546.0000	2,500.0000	(1.807)	0	0	0
14/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	6,412.0000	6,459.0000	0.733	0	0	0
14/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	8,012.0000	8,058.0000	0.574	0	0	0
14/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
14/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	517.0000	551.0000	6.576	0	0	0
14/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	380.0000	410.0000	7.895	0	0	0
14/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,541.0000	3,494.0000	(1.327)	0	0	0
14/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
14/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,190.0000	4,143.0000	(1.122)	0	0	0
14/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,129.0000	1,086.0000	(3.809)	0	0	0
14/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	709.0000	746.0000	5.219	0	0	0
14/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	660.0000	626.0000	(5.152)	0	0	0
14/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,814.0000	4,861.0000	0.976	0	0	0
14/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
14/10/2009	£ / R	2009/12/14	19.20	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
14/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,515.0000	4,562.0000	1.041	0	0	0
14/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	121.0000	133.0000	9.917	0	0	0
14/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,332.0000	2,377.0000	1.930	0	0	0
14/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	8,411.0000	8,458.0000	0.559	0	0	0
14/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,845.0000	1,889.0000	2.385	0	0	0
14/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	413.0000	444.0000	7.506	0	0	0
14/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	272.0000	293.0000	7.721	0	0	0
14/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,271.0000	3,317.0000	1.406	0	0	0
14/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,515.0000	1,470.0000	(2.970)	0	0	0
14/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,748.0000	1,792.0000	2.517	0	0	0
14/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	481.0000	514.0000	6.861	0	0	0
14/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
14/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,461.0000	9,508.0000	0.497	0	0	0
14/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,415.0000	4,462.0000	1.065	0	0	0
14/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
14/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	252.0000	236.0000	(6.349)	0	0	0
14/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	2,744.0000	2,698.0000	(1.676)	0	0	0
14/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
14/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,463.0000	5,510.0000	0.860	0	0	0
14/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	3,591.0000	3,544.0000	(1.309)	0	0	0
14/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,416.0000	1,459.0000	3.037	0	0	0
14/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,862.0000	7,908.0000	0.585	0	0	0
14/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	791.0000	829.0000	4.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	194.0000	210.0000	8.247	0	0	0
14/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,470.0000	3,516.0000	1.326	0	0	0
14/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
14/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	3,122.0000	3,168.0000	1.473	0	0	0
14/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,862.0000	5,909.0000	0.802	0	0	0
14/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	1,759.0000	1,713.0000	(2.615)	0	0	0
14/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	122.0000	114.0000	(6.557)	0	0	0
14/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	3,840.0000	3,794.0000	(1.198)	0	0	0
14/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
14/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	3,072.0000	3,118.0000	1.497	0	0	0
14/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,152.0000	2,106.0000	(2.138)	0	0	0
14/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
14/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	832.0000	871.0000	4.688	0	0	0
14/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,812.0000	5,859.0000	0.809	0	0	0
14/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	1,955.0000	1,910.0000	(2.302)	0	0	0
14/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	5,064.0000	5,110.0000	0.908	0	0	0
14/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,726.0000	2,772.0000	1.687	0	0	0
14/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	269.0000	253.0000	(5.948)	0	0	0
14/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	1,094.0000	1,135.0000	3.748	0	0	0
14/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	819.0000	782.0000	(4.518)	0	0	0
14/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
14/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,491.0000	3,444.0000	(1.346)	0	0	0
14/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,177.0000	1,133.0000	(3.738)	0	0	0
14/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
14/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	230.0000	249.0000	8.261	0	0	0
14/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	288.0000	270.0000	(6.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,569.0000	3,616.0000	1.317	0	0	0
14/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,557.0000	1,601.0000	2.826	0	0	0
14/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	446.0000	478.0000	7.175	0	0	0
14/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	8,211.0000	8,258.0000	0.572	0	0	0
14/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	623.0000	589.0000	(5.457)	0	0	0
14/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
14/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	221.0000	207.0000	(6.335)	0	0	0
14/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,311.0000	9,358.0000	0.505	0	0	0
14/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,321.0000	1,277.0000	(3.331)	0	0	0
14/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	5,163.0000	5,210.0000	0.910	0	0	0
14/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,398.0000	2,352.0000	(1.918)	0	0	0
14/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	1,230.0000	1,272.0000	3.415	0	0	0
14/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
14/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,087.0000	2,132.0000	2.156	0	0	0
14/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	80.0000	89.0000	11.250	0	0	0
14/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	7,312.0000	7,358.0000	0.629	0	0	0
14/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
14/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,924.0000	2,970.0000	1.573	0	0	0
14/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	349.0000	378.0000	8.309	0	0	0
14/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,447.0000	2,401.0000	(1.880)	0	0	0
14/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	251.0000	270.0000	7.570	0	0	0
14/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	3,790.0000	3,744.0000	(1.214)	0	0	0
14/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	83.0000	78.0000	(6.024)	0	0	0
14/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
14/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,299.0000	2,253.0000	(2.001)	0	0	0
14/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,185.0000	1,226.0000	3.460	0	0	0
14/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,562.0000	6,609.0000	0.716	0	0	0
14/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,005.0000	1,959.0000	(2.294)	0	0	0
14/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	749.0000	787.0000	5.073	0	0	0
14/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	778.0000	741.0000	(4.756)	0	0	0
14/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
14/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,825.0000	2,871.0000	1.628	0	0	0
14/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
14/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
14/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	8,111.0000	8,158.0000	0.579	0	0	0
14/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	236.0000	221.0000	(6.356)	0	0	0
14/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,868.0000	3,914.0000	1.189	0	0	0
14/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	139.0000	130.0000	(6.475)	0	0	0
14/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,718.0000	3,765.0000	1.264	0	0	0
14/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,321.0000	3,367.0000	1.385	0	0	0
14/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,418.0000	1,373.0000	(3.173)	0	0	0
14/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,276.0000	1,319.0000	3.370	0	0	0
14/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,961.0000	10,008.0000	0.472	0	0	0
14/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
14/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,918.0000	3,964.0000	1.174	0	0	0
14/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,661.0000	9,708.0000	0.486	0	0	0
14/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,369.0000	1,412.0000	3.141	0	0	0
14/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	89.0000	99.0000	11.236	0	0	0
14/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	483.0000	453.0000	(6.211)	0	0	0
14/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	10,111.0000	10,157.0000	0.455	0	0	0
14/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	990.0000	950.0000	(4.040)	0	0	0
14/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,087.0000	2,132.0000	2.156	0	0	0
14/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R 2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	11.70	Call	Currency Future	361.0000	335.0000	(7.202)	0	0	0
14/10/2009	£ / R 2009/12/14	15.45	Put	Currency Future	3,669.0000	3,715.0000	1.254	0	0	0
14/10/2009	£ / R 2009/12/14	13.10	Put	Currency Future	1,369.0000	1,412.0000	3.141	0	0	0
14/10/2009	£ / R 2009/12/14	17.10	Put	Currency Future	5,313.0000	5,360.0000	0.885	0	0	0
14/10/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,712.0000	5,759.0000	0.823	0	0	0
14/10/2009	£ / R 2009/12/14	15.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,962.0000	8,008.0000	0.578	0	0	0
14/10/2009	£ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	14.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	£ / R 2009/12/14	18.00	Put	Currency Future	6,212.0000	6,259.0000	0.757	0	0	0
14/10/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,912.0000	5,959.0000	0.795	0	0	0
14/10/2009	£ / R 2009/12/14	19.45	Put	Currency Future	7,662.0000	7,708.0000	0.600	0	0	0
14/10/2009	£ / R 2009/12/14	13.10	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
14/10/2009	£ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	14.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	£ / R 2009/12/14	7.85	Call	Currency Future	3,940.0000	3,894.0000	(1.168)	0	0	0
14/10/2009	£ / R 2009/12/14	15.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	£ / R 2009/12/14	16.00	Put	Currency Future	4,216.0000	4,263.0000	1.115	0	0	0
14/10/2009	£ / R 2009/12/14	11.30	Put	Currency Future	133.0000	146.0000	9.774	0	0	0
14/10/2009	£ / R 2009/12/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	15.30	Put	Currency Future	3,519.0000	3,566.0000	1.336	0	0	0
14/10/2009	£ / R 2009/12/14	15.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	£ / R 2009/12/14	13.05	Put	Currency Future	1,322.0000	1,365.0000	3.253	0	0	0
14/10/2009	£ / R 2009/12/14	15.15	Put	Currency Future	3,370.0000	3,417.0000	1.395	0	0	0
14/10/2009	£ / R 2009/12/14	15.80	Put	Currency Future	4,017.0000	4,064.0000	1.170	0	0	0
14/10/2009	£ / R 2009/12/14	17.55	Put	Currency Future	5,762.0000	5,809.0000	0.816	0	0	0
14/10/2009	£ / R 2009/12/14	13.15	Put	Currency Future	1,416.0000	1,459.0000	3.037	0	0	0
14/10/2009	£ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R 2009/12/14	15.00	Put	Currency Future	3,221.0000	3,267.0000	1.428	0	0	0
14/10/2009	£ / R 2009/12/14	12.90	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
14/10/2009	£ / R 2009/12/14	11.80	Call	Currency Future	308.0000	289.0000	(6.169)	0	0	0
14/10/2009	£ / R 2009/12/14	13.25	Put	Currency Future	1,510.0000	1,553.0000	2.848	0	0	0
14/10/2009	£ / R 2009/12/14	13.90	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,845.0000	1,889.0000	2.385	0	0	0
14/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,710.0000	1,665.0000	(2.632)	0	0	0
14/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,512.0000	7,558.0000	0.612	0	0	0
14/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	3,023.0000	3,069.0000	1.522	0	0	0
14/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
14/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	318.0000	346.0000	8.805	0	0	0
14/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
14/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,136.0000	2,181.0000	2.107	0	0	0
14/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,762.0000	7,808.0000	0.593	0	0	0
14/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,612.0000	1,567.0000	(2.792)	0	0	0
14/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,712.0000	7,758.0000	0.596	0	0	0
14/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,861.0000	8,908.0000	0.530	0	0	0
14/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,420.0000	3,466.0000	1.345	0	0	0
14/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
14/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	8,061.0000	8,108.0000	0.583	0	0	0
14/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	7,012.0000	7,059.0000	0.670	0	0	0
14/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,605.0000	1,649.0000	2.741	0	0	0
14/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	109.0000	121.0000	11.009	0	0	0
14/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,711.0000	9,758.0000	0.484	0	0	0
14/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	1,139.0000	1,181.0000	3.687	0	0	0
14/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	2,038.0000	2,083.0000	2.208	0	0	0
14/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,430.0000	2,476.0000	1.893	0	0	0
14/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,768.0000	3,815.0000	1.247	0	0	0
14/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,596.0000	2,549.0000	(1.810)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	551.0000	519.0000	(5.808)	0	0	0
14/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	1,005.0000	1,046.0000	4.080	0	0	0
14/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,332.0000	2,377.0000	1.930	0	0	0
14/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,513.0000	5,559.0000	0.834	0	0	0
14/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
14/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,862.0000	6,909.0000	0.685	0	0	0
14/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
14/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
14/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	181.0000	169.0000	(6.630)	0	0	0
14/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	0.0000	2,946.0000	100.000	0	0	0
14/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	161.0000	176.0000	9.317	0	0	0
14/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,818.0000	3,864.0000	1.205	0	0	0
14/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,511.0000	8,558.0000	0.552	0	0	0
14/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,962.0000	6,009.0000	0.788	0	0	0
14/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	114.0000	107.0000	(6.140)	0	0	0
14/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,463.0000	1,506.0000	2.939	0	0	0
14/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	591.0000	626.0000	5.922	0	0	0
14/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,511.0000	9,558.0000	0.494	0	0	0
14/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,864.0000	4,911.0000	0.966	0	0	0
14/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,619.0000	3,665.0000	1.271	0	0	0
14/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,242.0000	3,195.0000	(1.450)	0	0	0
14/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
14/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,611.0000	9,658.0000	0.489	0	0	0
14/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
14/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,825.0000	2,871.0000	1.628	0	0	0
14/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,273.0000	1,229.0000	(3.456)	0	0	0
14/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,413.0000	5,460.0000	0.868	0	0	0
14/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	193.0000	181.0000	(6.218)	0	0	0
14/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,142.0000	3,096.0000	(1.464)	0	0	0
14/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,845.0000	1,889.0000	2.385	0	0	0
14/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,748.0000	1,792.0000	2.517	0	0	0
14/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	3,172.0000	3,218.0000	1.450	0	0	0
14/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,812.0000	6,859.0000	0.690	0	0	0
14/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
14/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,201.0000	2,155.0000	(2.090)	0	0	0
14/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,796.0000	1,841.0000	2.506	0	0	0
14/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,775.0000	2,821.0000	1.658	0	0	0
14/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,912.0000	7,958.0000	0.581	0	0	0
14/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	451.0000	422.0000	(6.430)	0	0	0
14/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	699.0000	663.0000	(5.150)	0	0	0
14/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
14/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	420.0000	392.0000	(6.667)	0	0	0
14/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	4,067.0000	4,113.0000	1.131	0	0	0
14/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,874.0000	2,920.0000	1.601	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
14/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	211.0000	229.0000	8.531	0	0	0
14/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,411.0000	9,458.0000	0.499	0	0	0
14/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,911.0000	8,958.0000	0.527	0	0	0
14/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,234.0000	2,279.0000	2.014	0	0	0
14/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
14/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,381.0000	2,426.0000	1.890	0	0	0
14/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,811.0000	8,858.0000	0.533	0	0	0
14/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	875.0000	914.0000	4.457	0	0	0
14/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
14/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,412.0000	7,458.0000	0.621	0	0	0
14/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
14/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	0.0000	3,943.0000	100.000	0	0	0
14/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,479.0000	2,525.0000	1.856	0	0	0
14/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	2,943.0000	2,897.0000	(1.563)	0	0	0
14/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,381.0000	2,426.0000	1.890	0	0	0
14/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,612.0000	7,658.0000	0.604	0	0	0
14/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
14/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,911.0000	9,958.0000	0.474	0	0	0
14/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,761.0000	9,808.0000	0.482	0	0	0
14/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,700.0000	1,744.0000	2.588	0	0	0
14/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
14/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,185.0000	1,226.0000	3.460	0	0	0
14/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,613.0000	5,659.0000	0.820	0	0	0
14/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,283.0000	2,328.0000	1.971	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,775.0000	2,821.0000	1.658	0	0	0
14/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	3,890.0000	3,844.0000	(1.183)	0	0	0
14/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,973.0000	3,019.0000	1.547	0	0	0
14/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
14/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,578.0000	2,623.0000	1.746	0	0	0
14/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	2,087.0000	2,132.0000	2.156	0	0	0
14/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,990.0000	2,035.0000	2.261	0	0	0
14/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,662.0000	6,709.0000	0.705	0	0	0
14/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,185.0000	2,230.0000	2.059	0	0	0
14/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,283.0000	2,328.0000	1.971	0	0	0
14/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,874.0000	2,920.0000	1.601	0	0	0
14/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,192.0000	3,145.0000	(1.472)	0	0	0
14/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	10,061.0000	10,108.0000	0.467	0	0	0
14/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,332.0000	2,377.0000	1.930	0	0	0
14/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	5,113.0000	5,160.0000	0.919	0	0	0
14/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	1,049.0000	1,090.0000	3.908	0	0	0
14/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
14/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	7,112.0000	7,158.0000	0.647	0	0	0
14/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	2,136.0000	2,181.0000	2.107	0	0	0
14/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,271.0000	3,317.0000	1.406	0	0	0
14/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	6,062.0000	6,109.0000	0.775	0	0	0
14/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	516.0000	485.0000	(6.008)	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
14/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	177.0000	193.0000	9.040	0	0	0
14/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,578.0000	2,623.0000	1.746	0	0	0
14/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	2,893.0000	2,847.0000	(1.590)	0	0	0
14/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
14/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,941.0000	1,986.0000	2.318	0	0	0
14/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,627.0000	2,673.0000	1.751	0	0	0
14/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,627.0000	2,673.0000	1.751	0	0	0
14/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,663.0000	5,709.0000	0.812	0	0	0
14/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
14/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	3,122.0000	3,168.0000	1.473	0	0	0
14/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
14/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,676.0000	2,722.0000	1.719	0	0	0
14/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
14/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,528.0000	2,574.0000	1.820	0	0	0
14/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	7,062.0000	7,108.0000	0.651	0	0	0
14/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,912.0000	6,959.0000	0.680	0	0	0
14/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	9,061.0000	9,108.0000	0.519	0	0	0
14/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,914.0000	4,961.0000	0.956	0	0	0
14/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,092.0000	3,046.0000	(1.488)	0	0	0
14/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,463.0000	1,506.0000	2.939	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	554.0000	588.0000	6.137	0	0	0
14/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,361.0000	9,408.0000	0.502	0	0	0
14/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,700.0000	1,744.0000	2.588	0	0	0
14/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,363.0000	5,410.0000	0.876	0	0	0
14/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,362.0000	7,408.0000	0.625	0	0	0
14/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,645.0000	2,599.0000	(1.739)	0	0	0
14/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,652.0000	1,696.0000	2.663	0	0	0
14/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,652.0000	1,696.0000	2.663	0	0	0
14/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,893.0000	1,937.0000	2.324	0	0	0
14/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	861.0000	823.0000	(4.413)	0	0	0
14/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,349.0000	2,303.0000	(1.958)	0	0	0
14/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	71.0000	80.0000	12.676	0	0	0
14/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,369.0000	1,325.0000	(3.214)	0	0	0
14/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	5,213.0000	5,260.0000	0.902	0	0	0
14/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
14/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	7,212.0000	7,258.0000	0.638	0	0	0
14/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	1,808.0000	1,762.0000	(2.544)	0	0	0
14/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	2,794.0000	2,748.0000	(1.646)	0	0	0
14/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,661.0000	1,616.0000	(2.709)	0	0	0
14/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
14/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	738.0000	702.0000	(4.878)	0	0	0
14/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	99.0000	109.0000	10.101	0	0	0
14/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	44.0000	41.0000	(6.818)	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
14/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,605.0000	1,649.0000	2.741	0	0	0
14/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	9,211.0000	9,258.0000	0.510	0	0	0
14/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,370.0000	3,417.0000	1.395	0	0	0
14/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	9,111.0000	9,158.0000	0.516	0	0	0
14/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,234.0000	2,279.0000	2.014	0	0	0
14/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/10/2009	£ / R	2010/03/15			Currency Future	11.9889	11.9415	(0.395)	0.0000	0.0000	1,048
14/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,451.0000	3,404.0000	(1.362)	0	0	0
14/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
14/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,655.0000	1,611.0000	(2.659)	0	0	0
14/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	231.0000	221.0000	(4.329)	0	0	0
14/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	206.0000	221.0000	7.282	0	0	0
14/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,975.0000	3,019.0000	1.479	0	0	0
14/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,913.0000	9,960.0000	0.474	0	0	0
14/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,292.0000	1,330.0000	2.941	0	0	0
14/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,473.0000	6,520.0000	0.726	0	0	0
14/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	10,063.0000	10,110.0000	0.467	0	0	0
14/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	401.0000	385.0000	(3.990)	0	0	0
14/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	147.0000	160.0000	8.844	0	0	0
14/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	463.0000	487.0000	5.184	0	0	0
14/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,918.0000	7,965.0000	0.594	0	0	0
14/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,311.0000	3,356.0000	1.359	0	0	0
14/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	4,041.0000	4,087.0000	1.138	0	0	0
14/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	895.0000	863.0000	(3.575)	0	0	0
14/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,036.0000	1,001.0000	(3.378)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	111.0000	106.0000	(4.505)	0	0	0
14/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,943.0000	3,989.0000	1.167	0	0	0
14/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,279.0000	5,326.0000	0.890	0	0	0
14/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
14/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,250.0000	1,288.0000	3.040	0	0	0
14/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	712.0000	744.0000	4.494	0	0	0
14/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	552.0000	528.0000	(4.348)	0	0	0
14/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	239.0000	229.0000	(4.184)	0	0	0
14/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
14/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
14/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,272.0000	2,314.0000	1.849	0	0	0
14/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
14/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	856.0000	889.0000	3.855	0	0	0
14/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,270.0000	7,317.0000	0.646	0	0	0
14/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,616.0000	2,570.0000	(1.758)	0	0	0
14/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,486.0000	4,532.0000	1.025	0	0	0
14/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
14/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,998.0000	2,040.0000	2.102	0	0	0
14/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,478.0000	5,525.0000	0.858	0	0	0
14/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,466.0000	8,513.0000	0.555	0	0	0
14/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,563.0000	9,611.0000	0.502	0	0	0
14/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,337.0000	4,384.0000	1.084	0	0	0
14/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	4,140.0000	4,186.0000	1.111	0	0	0
14/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
14/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,926.0000	5,973.0000	0.793	0	0	0
14/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	308.0000	296.0000	(3.896)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	678.0000	709.0000	4.572	0	0	0
14/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	276.0000	265.0000	(3.986)	0	0	0
14/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,469.0000	7,517.0000	0.643	0	0	0
14/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	1,938.0000	1,893.0000	(2.322)	0	0	0
14/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	2,136.0000	2,177.0000	1.919	0	0	0
14/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,264.0000	9,311.0000	0.507	0	0	0
14/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,663.0000	9,710.0000	0.486	0	0	0
14/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	266.0000	255.0000	(4.135)	0	0	0
14/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,464.0000	9,511.0000	0.497	0	0	0
14/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,550.0000	3,503.0000	(1.324)	0	0	0
14/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,749.0000	1,704.0000	(2.573)	0	0	0
14/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
14/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	190.0000	205.0000	7.895	0	0	0
14/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,127.0000	1,164.0000	3.283	0	0	0
14/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
14/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	123.0000	134.0000	8.943	0	0	0
14/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,329.0000	5,376.0000	0.882	0	0	0
14/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	6,125.0000	6,172.0000	0.767	0	0	0
14/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,861.0000	1,902.0000	2.203	0	0	0
14/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	417.0000	400.0000	(4.077)	0	0	0
14/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,567.0000	2,521.0000	(1.792)	0	0	0
14/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	111.0000	116.0000	4.505	0	0	0
14/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	345.0000	331.0000	(4.058)	0	0	0
14/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
14/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,769.0000	7,816.0000	0.605	0	0	0
14/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	3,946.0000	3,899.0000	(1.191)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,863.0000	9,910.0000	0.477	0	0	0
14/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,669.0000	7,716.0000	0.613	0	0	0
14/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
14/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,550.0000	2,593.0000	1.686	0	0	0
14/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,359.0000	3,404.0000	1.340	0	0	0
14/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	132.0000	127.0000	(3.788)	0	0	0
14/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	969.0000	1,004.0000	3.612	0	0	0
14/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
14/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	1,087.0000	1,123.0000	3.312	0	0	0
14/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,608.0000	1,565.0000	(2.674)	0	0	0
14/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,763.0000	9,810.0000	0.481	0	0	0
14/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,411.0000	2,453.0000	1.742	0	0	0
14/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	125.0000	119.0000	(4.800)	0	0	0
14/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,932.0000	4,978.0000	0.933	0	0	0
14/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,868.0000	7,916.0000	0.610	0	0	0
14/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,505.0000	3,550.0000	1.284	0	0	0
14/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
14/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	2,043.0000	2,086.0000	2.105	0	0	0
14/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,199.0000	1,157.0000	(3.503)	0	0	0
14/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	358.0000	344.0000	(3.911)	0	0	0
14/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	929.0000	896.0000	(3.552)	0	0	0
14/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	829.0000	799.0000	(3.619)	0	0	0
14/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
14/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	645.0000	675.0000	4.651	0	0	0
14/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	259.0000	276.0000	6.564	0	0	0
14/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,130.0000	2,084.0000	(2.160)	0	0	0
14/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	320.0000	307.0000	(4.063)	0	0	0
14/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	798.0000	768.0000	(3.759)	0	0	0
14/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,516.0000	8,563.0000	0.552	0	0	0
14/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,112.0000	1,075.0000	(3.327)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R 2010/03/15	20.05	Put	Currency Future	8,068.0000	8,115.0000	0.583	0	0	0
14/10/2009	£ / R 2010/03/15	20.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	£ / R 2010/03/15	18.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/10/2009	£ / R 2010/03/15	21.40	Put	Currency Future	9,414.0000	9,461.0000	0.499	0	0	0
14/10/2009	£ / R 2010/03/15	10.00	Call	Currency Future	2,033.0000	1,988.0000	(2.213)	0	0	0
14/10/2009	£ / R 2010/03/15	7.85	Call	Currency Future	4,144.0000	4,097.0000	(1.134)	0	0	0
14/10/2009	£ / R 2010/03/15	20.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	£ / R 2010/03/15	9.30	Call	Currency Future	2,714.0000	2,668.0000	(1.695)	0	0	0
14/10/2009	£ / R 2010/03/15	20.10	Put	Currency Future	8,118.0000	8,165.0000	0.579	0	0	0
14/10/2009	£ / R 2010/03/15	18.55	Put	Currency Future	6,573.0000	6,620.0000	0.715	0	0	0
14/10/2009	£ / R 2010/03/15	12.20	Call	Currency Future	434.0000	416.0000	(4.147)	0	0	0
14/10/2009	£ / R 2010/03/15	20.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	£ / R 2010/03/15	10.05	Call	Currency Future	1,985.0000	1,941.0000	(2.217)	0	0	0
14/10/2009	£ / R 2010/03/15	22.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	£ / R 2010/03/15	20.55	Put	Currency Future	8,566.0000	8,613.0000	0.549	0	0	0
14/10/2009	£ / R 2010/03/15	12.15	Call	Currency Future	451.0000	433.0000	(3.991)	0	0	0
14/10/2009	£ / R 2010/03/15	8.15	Call	Currency Future	3,847.0000	3,800.0000	(1.222)	0	0	0
14/10/2009	£ / R 2010/03/15	22.00	Put	Currency Future	10,013.0000	10,060.0000	0.469	0	0	0
14/10/2009	£ / R 2010/03/15	18.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	£ / R 2010/03/15	11.15	Put	Currency Future	161.0000	174.0000	8.075	0	0	0
14/10/2009	£ / R 2010/03/15	9.90	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
14/10/2009	£ / R 2010/03/15	18.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/10/2009	£ / R 2010/03/15	10.00	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
14/10/2009	£ / R 2010/03/15	19.95	Put	Currency Future	7,968.0000	8,015.0000	0.590	0	0	0
14/10/2009	£ / R 2010/03/15	16.15	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/10/2009	£ / R 2010/03/15	21.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R 2010/03/15	18.50	Put	Currency Future	6,523.0000	6,570.0000	0.721	0	0	0
14/10/2009	£ / R 2010/03/15	8.60	Call	Currency Future	3,402.0000	3,355.0000	(1.382)	0	0	0
14/10/2009	£ / R 2010/03/15	19.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R 2010/03/15	16.15	Put	Currency Future	4,189.0000	4,236.0000	1.122	0	0	0
14/10/2009	£ / R 2010/03/15	8.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/10/2009	£ / R 2010/03/15	21.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	£ / R 2010/03/15	8.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/10/2009	£ / R 2010/03/15	18.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	£ / R 2010/03/15	12.45	Put	Currency Future	819.0000	852.0000	4.029	0	0	0
14/10/2009	£ / R 2010/03/15	8.20	Call	Currency Future	3,797.0000	3,750.0000	(1.238)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,420.0000	7,467.0000	0.633	0	0	0
14/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	6,175.0000	6,222.0000	0.761	0	0	0
14/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	165.0000	158.0000	(4.242)	0	0	0
14/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,320.0000	7,367.0000	0.642	0	0	0
14/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,619.0000	7,666.0000	0.617	0	0	0
14/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	8,018.0000	8,065.0000	0.586	0	0	0
14/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,000.0000	966.0000	(3.400)	0	0	0
14/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	107.0000	102.0000	(4.673)	0	0	0
14/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	241.0000	257.0000	6.639	0	0	0
14/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	931.0000	965.0000	3.652	0	0	0
14/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,622.0000	6,669.0000	0.710	0	0	0
14/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	8,167.0000	8,214.0000	0.575	0	0	0
14/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,726.0000	1,767.0000	2.375	0	0	0
14/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	372.0000	357.0000	(4.032)	0	0	0
14/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,500.0000	3,454.0000	(1.314)	0	0	0
14/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	6,026.0000	6,073.0000	0.780	0	0	0
14/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,963.0000	10,010.0000	0.472	0	0	0
14/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	612.0000	641.0000	4.739	0	0	0
14/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	783.0000	815.0000	4.087	0	0	0
14/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	893.0000	927.0000	3.807	0	0	0
14/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,314.0000	9,361.0000	0.505	0	0	0
14/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	10,163.0000	10,210.0000	0.462	0	0	0
14/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
14/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	6,075.0000	6,122.0000	0.774	0	0	0
14/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	51.0000	54.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	468.0000	450.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,456.0000	3,501.0000	1.302	0	0	0
14/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	517.0000	545.0000	5.416	0	0	0
14/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,616.0000	8,663.0000	0.545	0	0	0
14/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,569.0000	7,616.0000	0.621	0	0	0
14/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	208.0000	199.0000	(4.327)	0	0	0
14/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
14/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
14/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	332.0000	319.0000	(3.916)	0	0	0
14/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	10,113.0000	10,160.0000	0.465	0	0	0
14/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,074.0000	1,038.0000	(3.352)	0	0	0
14/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	580.0000	608.0000	4.828	0	0	0
14/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,429.0000	5,475.0000	0.847	0	0	0
14/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,549.0000	1,589.0000	2.582	0	0	0
14/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,318.0000	2,361.0000	1.855	0	0	0
14/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,763.0000	2,717.0000	(1.665)	0	0	0
14/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	506.0000	486.0000	(3.953)	0	0	0
14/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	201.0000	193.0000	(3.980)	0	0	0
14/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
14/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,613.0000	9,661.0000	0.499	0	0	0
14/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,376.0000	1,415.0000	2.834	0	0	0
14/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,419.0000	1,458.0000	2.748	0	0	0
14/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	1,890.0000	1,846.0000	(2.328)	0	0	0
14/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,462.0000	1,501.0000	2.668	0	0	0
14/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	135.0000	147.0000	8.889	0	0	0
14/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,505.0000	1,545.0000	2.658	0	0	0
14/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	341.0000	362.0000	6.158	0	0	0
14/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,513.0000	9,561.0000	0.505	0	0	0
14/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
14/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
14/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,796.0000	1,751.0000	(2.506)	0	0	0
14/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	188.0000	180.0000	(4.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,519.0000	7,566.0000	0.625	0	0	0
14/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	25.0000	25.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	0
14/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	437.0000	460.0000	5.263	0	0	0
14/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,921.0000	6,968.0000	0.679	0	0	0
14/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,906.0000	1,948.0000	2.204	0	0	0
14/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	576.0000	552.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,672.0000	6,719.0000	0.704	0	0	0
14/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,822.0000	6,869.0000	0.689	0	0	0
14/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	154.0000	148.0000	(3.896)	0	0	0
14/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,168.0000	1,205.0000	3.168	0	0	0
14/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
14/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,952.0000	1,994.0000	2.152	0	0	0
14/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	2,862.0000	2,815.0000	(1.642)	0	0	0
14/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,637.0000	1,677.0000	2.443	0	0	0
14/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,209.0000	1,246.0000	3.060	0	0	0
14/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,915.0000	8,962.0000	0.527	0	0	0
14/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0
14/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,353.0000	3,306.0000	(1.402)	0	0	0
14/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,107.0000	3,061.0000	(1.481)	0	0	0
14/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	2,090.0000	2,132.0000	2.010	0	0	0
14/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	747.0000	779.0000	4.284	0	0	0
14/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	0.0000	3,948.0000	100.000	0	0	0
14/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	257.0000	246.0000	(4.280)	0	0	11,630

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,156.0000	3,110.0000	(1.458)	0	0	0
14/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,815.0000	8,862.0000	0.533	0	0	0
14/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
14/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	247.0000	238.0000	(3.644)	0	0	0
14/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
14/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,364.0000	9,411.0000	0.502	0	0	0
14/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
14/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,865.0000	8,912.0000	0.530	0	0	0
14/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	159.0000	153.0000	(3.774)	0	0	0
14/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
14/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	862.0000	830.0000	(3.712)	0	0	0
14/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
14/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,770.0000	1,812.0000	2.373	0	0	0
14/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	6,224.0000	6,271.0000	0.755	0	0	0
14/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,861.0000	1,902.0000	2.203	0	0	0
14/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,702.0000	1,658.0000	(2.585)	0	0	0
14/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
14/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,876.0000	5,923.0000	0.800	0	0	0
14/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,871.0000	6,918.0000	0.684	0	0	0
14/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
14/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	487.0000	468.0000	(3.901)	0	0	0
14/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,882.0000	4,929.0000	0.963	0	0	0
14/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,239.0000	4,285.0000	1.085	0	0	0
14/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,205.0000	3,159.0000	(1.435)	0	0	0
14/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,699.0000	3,745.0000	1.244	0	0	0
14/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	386.0000	371.0000	(3.886)	0	0	0
14/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
14/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	4,091.0000	4,137.0000	1.124	0	0	0
14/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	17.0000	18.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	8,217.0000	8,264.0000	0.572	0	0	0
14/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,424.0000	1,381.0000	(3.020)	0	0	0
14/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	0.0000	2,962.0000	100.000	0	0	0
14/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,178.0000	2,133.0000	(2.066)	0	0	0
14/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	2,911.0000	2,864.0000	(1.615)	0	0	0
14/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	548.0000	576.0000	5.109	0	0	0
14/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
14/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
14/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,894.0000	3,940.0000	1.181	0	0	0
14/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	5,130.0000	5,177.0000	0.916	0	0	0
14/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,665.0000	8,713.0000	0.554	0	0	0
14/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
14/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	3,167.0000	3,211.0000	1.389	0	0	0
14/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,578.0000	5,625.0000	0.843	0	0	0
14/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	223.0000	214.0000	(4.036)	0	0	0
14/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,334.0000	1,372.0000	2.849	0	0	0
14/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,244.0000	1,201.0000	(3.457)	0	0	0
14/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,227.0000	2,269.0000	1.886	0	0	0
14/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,927.0000	2,972.0000	1.537	0	0	0
14/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
14/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
14/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,819.0000	7,866.0000	0.601	0	0	0
14/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,815.0000	1,857.0000	2.314	0	0	0
14/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,275.0000	2,229.0000	(2.022)	0	0	0
14/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	680.0000	653.0000	(3.971)	0	0	0
14/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,785.0000	2,829.0000	1.580	0	0	0
14/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	36.0000	34.0000	(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
14/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,684.0000	4,730.0000	0.982	0	0	0
14/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	9,114.0000	9,161.0000	0.516	0	0	0
14/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,832.0000	2,876.0000	1.554	0	0	0
14/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,677.0000	5,724.0000	0.828	0	0	0
14/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,797.0000	3,842.0000	1.185	0	0	0
14/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,081.0000	2,036.0000	(2.162)	0	0	0
14/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	85.0000	90.0000	5.882	0	0	0
14/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	7,121.0000	7,168.0000	0.660	0	0	0
14/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
14/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,783.0000	4,830.0000	0.983	0	0	0
14/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
14/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
14/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,370.0000	7,417.0000	0.638	0	0	0
14/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,408.0000	3,453.0000	1.320	0	0	0
14/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	223.0000	239.0000	7.175	0	0	0
14/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,681.0000	1,722.0000	2.439	0	0	0
14/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,379.0000	5,426.0000	0.874	0	0	0
14/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,215.0000	3,259.0000	1.369	0	0	0
14/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	170.0000	163.0000	(4.118)	0	0	0
14/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
14/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
14/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	9,064.0000	9,112.0000	0.530	0	0	0
14/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	1,047.0000	1,083.0000	3.438	0	0	0
14/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	7,071.0000	7,118.0000	0.665	0	0	0
14/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	286.0000	275.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
14/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,333.0000	1,291.0000	(3.151)	0	0	0
14/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	11,630

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
14/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	626.0000	601.0000	(3.994)	0	0	0
14/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	181.0000	174.0000	(3.867)	0	0	0
14/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	388.0000	409.0000	5.412	0	0	0
14/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	5,180.0000	5,227.0000	0.907	0	0	0
14/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,593.0000	1,633.0000	2.511	0	0	0
14/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,585.0000	4,631.0000	1.003	0	0	0
14/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	9,164.0000	9,211.0000	0.513	0	0	0
14/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
14/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	7,170.0000	7,217.0000	0.656	0	0	0
14/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,181.0000	2,223.0000	1.926	0	0	0
14/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,602.0000	3,647.0000	1.249	0	0	0
14/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,965.0000	9,012.0000	0.524	0	0	0
14/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
14/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	5,081.0000	5,127.0000	0.905	0	0	0
14/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,058.0000	3,012.0000	(1.504)	0	0	0
14/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	3,119.0000	3,163.0000	1.411	0	0	0
14/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,971.0000	7,018.0000	0.674	0	0	0
14/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
14/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,727.0000	5,774.0000	0.821	0	0	0
14/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,738.0000	2,781.0000	1.570	0	0	0
14/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,665.0000	2,619.0000	(1.726)	0	0	0
14/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,372.0000	2,326.0000	(1.939)	0	0	0
14/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,288.0000	1,246.0000	(3.261)	0	0	0
14/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
14/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
14/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	3.0000	3.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
14/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	116.0000	122.0000	5.172	0	0	0
14/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,644.0000	2,687.0000	1.626	0	0	0
14/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
14/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,470.0000	2,424.0000	(1.862)	0	0	0
14/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,981.0000	5,028.0000	0.944	0	0	0
14/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	298.0000	317.0000	6.376	0	0	0
14/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
14/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,813.0000	9,860.0000	0.479	0	0	0
14/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,976.0000	6,023.0000	0.786	0	0	0
14/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,733.0000	4,780.0000	0.993	0	0	0
14/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,155.0000	1,114.0000	(3.550)	0	0	0
14/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	529.0000	506.0000	(4.348)	0	0	0
14/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,992.0000	4,038.0000	1.152	0	0	0
14/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	490.0000	514.0000	4.898	0	0	0
14/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	3,023.0000	3,067.0000	1.456	0	0	0
14/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
14/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,833.0000	4,879.0000	0.952	0	0	0
14/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,263.0000	3,308.0000	1.379	0	0	0
14/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,826.0000	5,873.0000	0.807	0	0	0
14/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,230.0000	5,276.0000	0.880	0	0	0
14/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,846.0000	3,891.0000	1.170	0	0	0
14/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,227.0000	2,181.0000	(2.066)	0	0	0
14/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,220.0000	7,267.0000	0.651	0	0	0
14/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,880.0000	2,924.0000	1.528	0	0	0
14/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
14/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	175.0000	189.0000	8.000	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
14/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	601.0000	576.0000	(4.160)	0	0	0
14/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	964.0000	931.0000	(3.423)	0	0	0
14/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	100.0000	104.0000	4.000	0	0	0
14/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
14/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
14/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	412.0000	434.0000	5.340	0	0	0
14/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,777.0000	5,824.0000	0.814	0	0	0
14/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	9,214.0000	9,261.0000	0.510	0	0	0
14/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
14/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	737.0000	709.0000	(3.799)	0	0	0
14/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
14/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,516.0000	1,472.0000	(2.902)	0	0	0
14/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	1,843.0000	1,798.0000	(2.442)	0	0	0
14/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	2,812.0000	2,766.0000	(1.636)	0	0	0
14/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	2,960.0000	2,913.0000	(1.588)	0	0	0
14/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
14/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,650.0000	3,696.0000	1.260	0	0	0
14/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,691.0000	2,734.0000	1.598	0	0	0
14/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
14/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	708.0000	681.0000	(3.814)	0	0	0
14/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,421.0000	2,375.0000	(1.900)	0	0	0
14/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
14/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,470.0000	1,427.0000	(2.925)	0	0	0
14/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
14/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	319.0000	339.0000	6.270	0	0	0
14/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,634.0000	4,681.0000	1.014	0	0	0
14/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,627.0000	5,674.0000	0.835	0	0	0
14/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
14/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,379.0000	1,336.0000	(3.118)	0	0	0
14/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
14/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	653.0000	626.0000	(4.135)	0	0	0
14/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	364.0000	385.0000	5.769	0	0	0
14/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,324.0000	2,278.0000	(1.979)	0	0	0
14/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	1,008.0000	1,043.0000	3.472	0	0	0
14/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	297.0000	285.0000	(4.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
14/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,597.0000	2,640.0000	1.656	0	0	0
14/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,553.0000	3,598.0000	1.267	0	0	0
14/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	278.0000	296.0000	6.475	0	0	0
14/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,535.0000	4,582.0000	1.036	0	0	0
14/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	767.0000	738.0000	(3.781)	0	0	0
14/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
14/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,562.0000	1,518.0000	(2.817)	0	0	0
14/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,528.0000	5,575.0000	0.850	0	0	0
14/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
14/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,519.0000	2,472.0000	(1.866)	0	0	0
14/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,748.0000	3,793.0000	1.201	0	0	0
14/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
14/10/2009	£ / R	2010/06/14			Currency Future	12.1896	12.1396	(0.410)	0.0000	0.0000	500
14/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	975.0000	1,008.0000	3.385	0	0	0
14/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	6,187.0000	6,237.0000	0.808	0	0	0
14/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	437.0000	423.0000	(3.204)	0	0	0
14/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	138.0000	147.0000	6.522	0	0	0
14/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,667.0000	9,716.0000	0.507	0	0	0
14/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,248.0000	2,290.0000	1.868	0	0	0
14/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,121.0000	1,156.0000	3.122	0	0	0
14/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,724.0000	4,771.0000	0.995	0	0	0
14/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,614.0000	3,564.0000	(1.384)	0	0	0
14/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,479.0000	7,529.0000	0.669	0	0	0
14/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,197.0000	1,233.0000	3.008	0	0	0
14/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,528.0000	1,486.0000	(2.749)	0	0	0
14/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	487.0000	471.0000	(3.285)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,832.0000	2,876.0000	1.554	0	0	0
14/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
14/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,816.0000	3,863.0000	1.232	0	0	0
14/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	425.0000	411.0000	(3.294)	0	0	0
14/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,467.0000	9,517.0000	0.528	0	0	0
14/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	535.0000	559.0000	4.486	0	0	0
14/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	849.0000	821.0000	(3.298)	0	0	0
14/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,626.0000	3,672.0000	1.269	0	0	0
14/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,300.0000	4,251.0000	(1.140)	0	0	0
14/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	514.0000	498.0000	(3.113)	0	0	0
14/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,150.0000	2,102.0000	(2.233)	0	0	0
14/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,916.0000	9,965.0000	0.494	0	0	0
14/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,236.0000	1,272.0000	2.913	0	0	0
14/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,405.0000	1,364.0000	(2.918)	0	0	0
14/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,441.0000	2,392.0000	(2.007)	0	0	0
14/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	238.0000	230.0000	(3.361)	0	0	0
14/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	461.0000	446.0000	(3.254)	0	0	0
14/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
14/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,295.0000	3,341.0000	1.396	0	0	0
14/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
14/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	165.0000	175.0000	6.061	0	0	0
14/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
14/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,175.0000	1,140.0000	(2.979)	0	0	0
14/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
14/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
14/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,275.0000	1,311.0000	2.824	0	0	0
14/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	775.0000	749.0000	(3.355)	0	0	0
14/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	459.0000	482.0000	5.011	0	0	0
14/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,679.0000	7,728.0000	0.638	0	0	0
14/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
14/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	68.0000	73.0000	7.353	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	2,831.0000	2,782.0000	(1.731)	0	0	0
14/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,466.0000	3,417.0000	(1.414)	0	0	0
14/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
14/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,744.0000	5,793.0000	0.853	0	0	0
14/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	115.0000	111.0000	(3.478)	0	0	0
14/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,153.0000	4,105.0000	(1.156)	0	0	0
14/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	235.0000	251.0000	6.809	0	0	0
14/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,445.0000	1,404.0000	(2.837)	0	0	0
14/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,368.0000	3,319.0000	(1.455)	0	0	0
14/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,716.0000	9,766.0000	0.515	0	0	0
14/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	108.0000	104.0000	(3.704)	0	0	0
14/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	705.0000	735.0000	4.255	0	0	0
14/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	156.0000	165.0000	5.769	0	0	0
14/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
14/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	5,207.0000	5,255.0000	0.922	0	0	0
14/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,864.0000	3,910.0000	1.190	0	0	0
14/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,768.0000	3,815.0000	1.247	0	0	0
14/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	645.0000	624.0000	(3.256)	0	0	0
14/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
14/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	1,047.0000	1,081.0000	3.247	0	0	0
14/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,565.0000	3,515.0000	(1.403)	0	0	0
14/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
14/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,417.0000	3,368.0000	(1.434)	0	0	0
14/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,778.0000	7,828.0000	0.643	0	0	0
14/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
14/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,008.0000	1,963.0000	(2.241)	0	0	0
14/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,649.0000	2,693.0000	1.661	0	0	0
14/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	184.0000	178.0000	(3.261)	0	0	0
14/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,793.0000	5,842.0000	0.846	0	0	0
14/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	3,958.0000	3,909.0000	(1.238)	0	0	0
14/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,246.0000	4,292.0000	1.083	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
14/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	414.0000	401.0000	(3.140)	0	0	0
14/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,695.0000	5,744.0000	0.860	0	0	0
14/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	368.0000	388.0000	5.435	0	0	0
14/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,515.0000	3,466.0000	(1.394)	0	0	0
14/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
14/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	97.0000	94.0000	(3.093)	0	0	0
14/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	5,159.0000	5,207.0000	0.930	0	0	0
14/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	500.0000	484.0000	(3.200)	0	0	0
14/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,584.0000	6,634.0000	0.759	0	0	0
14/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	8,473.0000	8,523.0000	0.590	0	0	0
14/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	27.0000	27.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,695.0000	2,738.0000	1.596	0	0	0
14/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,864.0000	3,910.0000	1.190	0	0	0
14/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	2,114.0000	2,157.0000	2.034	0	0	0
14/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	189.0000	182.0000	(3.704)	0	0	0
14/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	6,138.0000	6,187.0000	0.798	0	0	0
14/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	802.0000	833.0000	3.865	0	0	0
14/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,891.0000	5,940.0000	0.832	0	0	0
14/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	23.0000	23.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
14/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,928.0000	7,977.0000	0.618	0	0	0
14/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	102.0000	108.0000	5.882	0	0	0
14/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,204.0000	2,246.0000	1.906	0	0	0
14/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	196.0000	207.0000	5.612	0	0	0
14/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	609.0000	589.0000	(3.284)	0	0	0
14/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,424.0000	8,473.0000	0.582	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
14/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	390.0000	410.0000	5.128	0	0	0
14/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
14/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	175.0000	169.0000	(3.429)	0	0	0
14/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,646.0000	5,695.0000	0.868	0	0	0
14/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
14/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	706.0000	682.0000	(3.399)	0	0	0
14/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,684.0000	6,733.0000	0.733	0	0	0
14/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	2,782.0000	2,733.0000	(1.761)	0	0	0
14/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	474.0000	458.0000	(3.376)	0	0	0
14/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,766.0000	9,816.0000	0.512	0	0	0
14/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	986.0000	956.0000	(3.043)	0	0	0
14/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
14/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,932.0000	6,982.0000	0.721	0	0	0
14/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	1,829.0000	1,785.0000	(2.406)	0	0	0
14/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	592.0000	573.0000	(3.209)	0	0	0
14/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	115.0000	122.0000	6.087	0	0	0
14/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	24.0000	24.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
14/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,721.0000	3,767.0000	1.236	0	0	0
14/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
14/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,977.0000	8,027.0000	0.627	0	0	0
14/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,672.0000	8,721.0000	0.565	0	0	0
14/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,198.0000	4,245.0000	1.120	0	0	0
14/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	10,065.0000	10,115.0000	0.497	0	0	0
14/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	500.0000	484.0000	(3.200)	0	0	0
14/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,380.0000	7,429.0000	0.664	0	0	0
14/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,622.0000	8,672.0000	0.580	0	0	0
14/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	110.0000	107.0000	(2.727)	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
14/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,056.0000	4,007.0000	(1.208)	0	0	0
14/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	337.0000	327.0000	(2.967)	0	0	0
14/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,572.0000	8,622.0000	0.583	0	0	0
14/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	770.0000	800.0000	3.896	0	0	0
14/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	957.0000	928.0000	(3.030)	0	0	0
14/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,940.0000	5,989.0000	0.825	0	0	0
14/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	1,011.0000	1,045.0000	3.363	0	0	0
14/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,878.0000	7,927.0000	0.622	0	0	0
14/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,342.0000	3,388.0000	1.376	0	0	0
14/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,380.0000	2,423.0000	1.807	0	0	0
14/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	617.0000	643.0000	4.214	0	0	0
14/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	8,225.0000	8,275.0000	0.608	0	0	0
14/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
14/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,580.0000	4,627.0000	1.026	0	0	0
14/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,866.0000	9,916.0000	0.507	0	0	0
14/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	10,015.0000	10,065.0000	0.499	0	0	0
14/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,684.0000	2,635.0000	(1.826)	0	0	0
14/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,286.0000	1,246.0000	(3.110)	0	0	0
14/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,368.0000	9,418.0000	0.534	0	0	0
14/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,617.0000	9,667.0000	0.520	0	0	0
14/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	347.0000	366.0000	5.476	0	0	0
14/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,531.0000	3,577.0000	1.303	0	0	0
14/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	575.0000	557.0000	(3.130)	0	0	8,032
14/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,451.0000	5,499.0000	0.881	0	0	0
14/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	1,084.0000	1,119.0000	3.229	0	0	0
14/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
14/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,634.0000	6,683.0000	0.739	0	0	0
14/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,741.0000	1,698.0000	(2.470)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	121.0000	116.0000	(4.132)	0	0	0
14/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	836.0000	867.0000	3.708	0	0	0
14/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	4,008.0000	4,054.0000	1.148	0	0	0
14/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,523.0000	8,572.0000	0.575	0	0	0
14/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,579.0000	7,628.0000	0.647	0	0	0
14/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,515.0000	1,554.0000	2.574	0	0	0
14/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	904.0000	937.0000	3.650	0	0	0
14/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,484.0000	4,531.0000	1.048	0	0	0
14/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,434.0000	1,472.0000	2.650	0	0	0
14/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	544.0000	526.0000	(3.309)	0	0	0
14/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
14/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	3,810.0000	3,761.0000	(1.286)	0	0	0
14/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,535.0000	6,584.0000	0.750	0	0	0
14/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
14/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,567.0000	9,617.0000	0.523	0	0	0
14/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	403.0000	390.0000	(3.226)	0	0	0
14/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
14/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,435.0000	6,485.0000	0.777	0	0	0
14/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	1,011.0000	1,045.0000	3.363	0	0	0
14/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,676.0000	4,723.0000	1.005	0	0	0
14/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,960.0000	4,006.0000	1.162	0	0	0
14/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	292.0000	282.0000	(3.425)	0	0	0
14/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	373.0000	361.0000	(3.217)	0	0	0
14/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,548.0000	5,597.0000	0.883	0	0	0
14/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,916.0000	4,964.0000	0.976	0	0	0
14/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	10,165.0000	10,215.0000	0.492	0	0	0
14/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
14/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,809.0000	1,850.0000	2.266	0	0	0
14/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	89.0000	95.0000	6.742	0	0	0
14/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,786.0000	2,830.0000	1.579	0	0	0
14/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	8,027.0000	8,076.0000	0.610	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
14/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	155.0000	150.0000	(3.226)	0	0	0
14/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,681.0000	1,721.0000	2.380	0	0	0
14/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	435.0000	457.0000	5.057	0	0	0
14/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
14/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,393.0000	1,431.0000	2.728	0	0	0
14/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	3,016.0000	3,060.0000	1.459	0	0	0
14/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,202.0000	3,247.0000	1.405	0	0	0
14/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	138.0000	133.0000	(3.623)	0	0	0
14/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,437.0000	3,482.0000	1.309	0	0	0
14/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,629.0000	7,678.0000	0.642	0	0	0
14/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
14/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,598.0000	1,637.0000	2.441	0	0	0
14/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
14/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	737.0000	767.0000	4.071	0	0	0
14/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,249.0000	3,294.0000	1.385	0	0	0
14/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,046.0000	1,015.0000	(2.964)	0	0	0
14/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,388.0000	4,435.0000	1.071	0	0	0
14/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	355.0000	343.0000	(3.380)	0	0	0
14/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	589.0000	614.0000	4.244	0	0	0
14/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	4,151.0000	4,197.0000	1.108	0	0	0
14/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	627.0000	607.0000	(3.190)	0	0	0
14/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	307.0000	325.0000	5.863	0	0	0
14/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,529.0000	7,579.0000	0.664	0	0	0
14/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	728.0000	704.0000	(3.297)	0	0	0
14/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	321.0000	311.0000	(3.115)	0	0	0
14/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
14/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,336.0000	2,378.0000	1.798	0	0	0
14/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,365.0000	1,324.0000	(3.004)	0	0	0
14/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	288.0000	305.0000	5.903	0	0	0
14/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,173.0000	3,124.0000	(1.544)	0	0	0
14/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	674.0000	703.0000	4.303	0	0	0
14/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	875.0000	847.0000	(3.200)	0	0	0
14/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,280.0000	7,330.0000	0.687	0	0	0
14/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	1,873.0000	1,829.0000	(2.349)	0	0	0
14/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,882.0000	6,932.0000	0.727	0	0	0
14/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,053.0000	2,008.0000	(2.192)	0	0	0
14/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	664.0000	642.0000	(3.313)	0	0	0
14/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	132.0000	127.0000	(3.788)	0	0	0
14/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	130.0000	138.0000	6.154	0	0	0
14/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,990.0000	6,038.0000	0.801	0	0	0
14/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	929.0000	900.0000	(3.122)	0	0	0
14/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	751.0000	726.0000	(3.329)	0	0	0
14/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,256.0000	5,304.0000	0.913	0	0	0
14/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
14/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,209.0000	1,174.0000	(2.895)	0	0	0
14/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	8,176.0000	8,225.0000	0.599	0	0	0
14/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,247.0000	1,208.0000	(3.128)	0	0	0
14/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	278.0000	270.0000	(2.878)	0	0	0
14/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	4,056.0000	4,102.0000	1.134	0	0	0
14/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	562.0000	586.0000	4.270	0	0	0
14/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,293.0000	4,340.0000	1.095	0	0	0
14/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
14/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,578.0000	3,624.0000	1.286	0	0	0
14/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	5,110.0000	5,158.0000	0.939	0	0	0
14/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	299.0000	289.0000	(3.344)	0	0	0
14/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
14/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	383.0000	371.0000	(3.133)	0	0	0
14/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,966.0000	10,015.0000	0.492	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,268.0000	9,318.0000	0.539	0	0	0
14/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,247.0000	2,198.0000	(2.181)	0	0	0
14/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,077.0000	1,045.0000	(2.971)	0	0	0
14/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,517.0000	9,567.0000	0.525	0	0	0
14/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	219.0000	234.0000	6.849	0	0	0
14/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
14/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,852.0000	1,893.0000	2.214	0	0	0
14/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,402.0000	5,450.0000	0.889	0	0	0
14/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,612.0000	1,570.0000	(2.605)	0	0	0
14/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
14/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	0.0000	3,958.0000	100.000	0	0	0
14/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,487.0000	1,445.0000	(2.824)	0	0	0
14/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	5,013.0000	5,061.0000	0.958	0	0	0
14/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	2,070.0000	2,112.0000	2.029	0	0	0
14/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	78.0000	84.0000	7.692	0	0	0
14/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	123.0000	130.0000	5.691	0	0	0
14/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	126.0000	122.0000	(3.175)	0	0	0
14/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	147.0000	156.0000	6.122	0	0	0
14/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	1,918.0000	1,873.0000	(2.346)	0	0	0
14/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
14/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,155.0000	3,200.0000	1.426	0	0	0
14/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
14/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	823.0000	797.0000	(3.159)	0	0	0
14/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,485.0000	6,534.0000	0.756	0	0	0
14/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	260.0000	252.0000	(3.077)	0	0	0
14/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
14/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	204.0000	197.0000	(3.431)	0	0	0
14/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
14/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	393.0000	380.0000	(3.308)	0	0	0
14/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,392.0000	2,344.0000	(2.007)	0	0	0
14/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
14/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,570.0000	1,528.0000	(2.675)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
14/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,728.0000	7,778.0000	0.647	0	0	0
14/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	8,126.0000	8,176.0000	0.615	0	0	0
14/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	484.0000	507.0000	4.752	0	0	0
14/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
14/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	220.0000	212.0000	(3.636)	0	0	0
14/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
14/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,816.0000	9,866.0000	0.509	0	0	0
14/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	902.0000	873.0000	(3.215)	0	0	0
14/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
14/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
14/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,586.0000	2,538.0000	(1.856)	0	0	0
14/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,489.0000	2,441.0000	(1.928)	0	0	0
14/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
14/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,655.0000	1,612.0000	(2.598)	0	0	0
14/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	412.0000	434.0000	5.340	0	0	0
14/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,237.0000	6,286.0000	0.786	0	0	0
14/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	2,928.0000	2,879.0000	(1.673)	0	0	0
14/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	0.0000	2,977.0000	100.000	0	0	0
14/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,353.0000	1,391.0000	2.809	0	0	0
14/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	10,115.0000	10,165.0000	0.494	0	0	0
14/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
14/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	270.0000	287.0000	6.296	0	0	0
14/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	3,860.0000	3,810.0000	(1.295)	0	0	0
14/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,336.0000	6,385.0000	0.773	0	0	0
14/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,870.0000	8,920.0000	0.564	0	0	0
14/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,353.0000	5,401.0000	0.897	0	0	0
14/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	207.0000	218.0000	5.314	0	0	0
14/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,821.0000	8,870.0000	0.555	0	0	0
14/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	175.0000	185.0000	5.714	0	0	0
14/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,772.0000	4,819.0000	0.985	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,425.0000	2,467.0000	1.732	0	0	0
14/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	180.0000	174.0000	(3.333)	0	0	0
14/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	285.0000	276.0000	(3.158)	0	0	0
14/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	346.0000	335.0000	(3.179)	0	0	12,446
14/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,970.0000	3,014.0000	1.481	0	0	0
14/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,895.0000	1,936.0000	2.164	0	0	0
14/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,828.0000	7,877.0000	0.626	0	0	0
14/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,639.0000	1,679.0000	2.441	0	0	0
14/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,514.0000	2,557.0000	1.710	0	0	0
14/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,075.0000	3,026.0000	(1.593)	0	0	0
14/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,556.0000	1,595.0000	2.506	0	0	0
14/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
14/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
14/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	214.0000	207.0000	(3.271)	0	0	8,032
14/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,124.0000	3,075.0000	(1.569)	0	0	0
14/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	6,088.0000	6,137.0000	0.805	0	0	0
14/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	2,292.0000	2,334.0000	1.832	0	0	0
14/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	12,446
14/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,920.0000	8,970.0000	0.561	0	0	0
14/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,628.0000	4,675.0000	1.016	0	0	0
14/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	2,026.0000	2,068.0000	2.073	0	0	0
14/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
14/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,597.0000	5,646.0000	0.875	0	0	0
14/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,314.0000	1,351.0000	2.816	0	0	0
14/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,142.0000	1,108.0000	(2.977)	0	0	0
14/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	152.0000	147.0000	(3.289)	0	0	0
14/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	2,879.0000	2,831.0000	(1.667)	0	0	0
14/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	252.0000	268.0000	6.349	0	0	0
14/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	3,062.0000	3,107.0000	1.470	0	0	0
14/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
14/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	226.0000	218.0000	(3.540)	0	0	0
14/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	123.0000	130.0000	5.691	0	0	0
14/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	8,077.0000	8,126.0000	0.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
14/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,912.0000	3,958.0000	1.176	0	0	0
14/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
14/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	364.0000	352.0000	(3.297)	0	0	0
14/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,965.0000	5,012.0000	0.947	0	0	0
14/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
14/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
14/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,538.0000	2,489.0000	(1.931)	0	0	0
14/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,868.0000	4,916.0000	0.986	0	0	0
14/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,222.0000	3,173.0000	(1.521)	0	0	0
14/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
14/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,474.0000	1,512.0000	2.578	0	0	0
14/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,809.0000	1,850.0000	2.266	0	0	0
14/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	194.0000	187.0000	(3.608)	0	0	0
14/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,740.0000	2,784.0000	1.606	0	0	0
14/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	266.0000	258.0000	(3.008)	0	0	0
14/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,833.0000	6,882.0000	0.717	0	0	0
14/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	412.0000	434.0000	5.340	0	0	0
14/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,532.0000	4,579.0000	1.037	0	0	0
14/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
14/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	299.0000	289.0000	(3.344)	0	0	0
14/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,604.0000	2,647.0000	1.651	0	0	0
14/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
14/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	232.0000	224.0000	(3.448)	0	0	0
14/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	22.0000	22.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	902.0000	873.0000	(3.215)	0	0	0
14/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,500.0000	5,548.0000	0.873	0	0	0
14/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	1,963.0000	1,918.0000	(2.292)	0	0	0
14/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	266.0000	258.0000	(3.008)	0	0	0
14/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,673.0000	3,719.0000	1.252	0	0	0
14/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,612.0000	1,570.0000	(2.605)	0	0	0
14/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
14/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
14/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
14/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,982.0000	2,024.0000	2.119	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,842.0000	5,891.0000	0.839	0	0	0
14/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	326.0000	345.0000	5.828	0	0	0
14/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	645.0000	672.0000	4.186	0	0	0
14/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	272.0000	263.0000	(3.309)	0	0	0
14/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
14/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
14/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
14/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,109.0000	1,076.0000	(2.976)	0	0	0
14/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,939.0000	1,980.0000	2.114	0	0	0
14/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	559.0000	541.0000	(3.220)	0	0	0
14/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	329.0000	319.0000	(3.040)	0	0	0
14/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	870.0000	902.0000	3.678	0	0	0
14/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	2,026.0000	2,068.0000	2.073	0	0	0
14/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,982.0000	2,024.0000	2.119	0	0	0
14/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,785.0000	1,741.0000	(2.465)	0	0	0
14/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,766.0000	1,807.0000	2.322	0	0	0
14/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	2,733.0000	2,684.0000	(1.793)	0	0	0
14/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	306.0000	296.0000	(3.268)	0	0	0
14/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,016.0000	985.0000	(3.051)	0	0	0
14/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	313.0000	303.0000	(3.195)	0	0	0
14/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	95.0000	102.0000	7.368	0	0	0
14/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	9,119.0000	9,169.0000	0.548	0	0	0
14/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
14/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,635.0000	2,587.0000	(1.822)	0	0	0
14/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,724.0000	1,764.0000	2.320	0	0	0
14/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	3,109.0000	3,154.0000	1.447	0	0	0
14/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
14/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,982.0000	7,031.0000	0.702	0	0	0
14/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	272.0000	263.0000	(3.309)	0	0	0
14/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	39.0000	40.0000	2.564	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
14/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	7,131.0000	7,180.0000	0.687	0	0	0
14/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,698.0000	1,655.0000	(2.532)	0	0	0
14/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	529.0000	512.0000	(3.214)	0	0	0
14/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	4,104.0000	4,150.0000	1.121	0	0	0
14/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,159.0000	2,201.0000	1.945	0	0	0
14/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,418.0000	9,467.0000	0.520	0	0	0
14/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
14/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	108.0000	115.0000	6.481	0	0	0
14/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	5,062.0000	5,109.0000	0.928	0	0	0
14/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	9,069.0000	9,119.0000	0.551	0	0	0
14/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	249.0000	241.0000	(3.213)	0	0	0
14/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	7,081.0000	7,131.0000	0.706	0	0	0
14/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,970.0000	9,019.0000	0.546	0	0	0
14/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	939.0000	972.0000	3.514	0	0	0
14/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
14/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	2,977.0000	2,928.0000	(1.646)	0	0	0
14/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,102.0000	2,054.0000	(2.284)	0	0	0
14/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,430.0000	7,479.0000	0.659	0	0	0
14/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,155.0000	3,200.0000	1.426	0	0	0
14/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
14/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	685.0000	661.0000	(3.504)	0	0	0
14/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	6,039.0000	6,088.0000	0.811	0	0	0
14/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	7,181.0000	7,230.0000	0.682	0	0	0
14/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,231.0000	7,280.0000	0.678	0	0	0
14/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,219.0000	9,268.0000	0.532	0	0	0
14/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	9,169.0000	9,218.0000	0.534	0	0	0
14/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,389.0000	3,435.0000	1.357	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
14/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
14/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,305.0000	5,353.0000	0.905	0	0	0
14/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,341.0000	4,387.0000	1.060	0	0	0
14/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,287.0000	6,336.0000	0.779	0	0	0
14/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
14/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,386.0000	6,435.0000	0.767	0	0	0
14/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,436.0000	4,483.0000	1.060	0	0	0
14/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,198.0000	2,150.0000	(2.184)	0	0	0
14/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
14/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,325.0000	1,285.0000	(3.019)	0	0	0
14/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	185.0000	195.0000	5.405	0	0	0
14/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
14/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
14/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
14/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,484.0000	3,530.0000	1.320	0	0	0
14/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,197.0000	1,233.0000	3.008	0	0	0
14/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	775.0000	749.0000	(3.355)	0	0	0
14/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	535.0000	559.0000	4.486	0	0	0
14/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	799.0000	772.0000	(3.379)	0	0	0
14/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
14/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,343.0000	2,295.0000	(2.049)	0	0	0
14/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	509.0000	533.0000	4.715	0	0	0
14/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,159.0000	1,195.0000	3.106	0	0	0
14/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	449.0000	434.0000	(3.341)	0	0	0
14/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	437.0000	423.0000	(3.204)	0	0	0
14/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	165.0000	175.0000	6.061	0	0	0
14/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
14/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,295.0000	2,247.0000	(2.092)	0	0	0
14/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,405.0000	1,364.0000	(2.918)	0	0	0
14/10/2009	€ / R	2009/12/14			Currency Future	11.0315	10.9747	(0.515)	10.9700	10.9300	32,858
14/10/2009	€ / R	2009/12/14	13.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	10.15	Call	Currency Future	922.0000	872.0000	(5.423)	0	0	0
14/10/2009	€ / R	2009/12/14	12.20	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	13,679

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,599.0000	1,653.0000	3.377	0	0	0
14/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
14/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
14/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,332.0000	3,275.0000	(1.711)	0	0	0
14/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,932.0000	3,875.0000	(1.450)	0	0	0
14/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,569.0000	6,626.0000	0.868	0	0	0
14/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,086.0000	2,141.0000	2.637	0	0	0
14/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,419.0000	8,476.0000	0.677	0	0	0
14/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,620.0000	4,677.0000	1.234	0	0	0
14/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,696.0000	1,750.0000	3.184	0	0	0
14/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	414.0000	373.0000	(9.903)	0	0	0
14/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	8,019.0000	8,076.0000	0.711	0	0	0
14/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,842.0000	1,896.0000	2.932	0	0	0
14/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,035.0000	1,086.0000	4.928	0	0	0
14/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
14/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,569.0000	8,626.0000	0.665	0	0	0
14/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,421.0000	4,477.0000	1.267	0	0	0
14/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,890.0000	1,945.0000	2.910	0	0	0
14/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
14/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,219.0000	1,272.0000	4.348	0	0	0
14/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,599.0000	1,653.0000	3.377	0	0	0
14/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,970.0000	5,027.0000	1.147	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R	2009/12/14	12.25	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
14/10/2009	€ / R	2009/12/14	9.80	Call	Currency Future	1,252.0000	1,197.0000	(4.393)	0	0	0
14/10/2009	€ / R	2009/12/14	11.45	Call	Currency Future	148.0000	134.0000	(9.459)	0	0	0
14/10/2009	€ / R	2009/12/14	17.10	Put	Currency Future	6,069.0000	6,126.0000	0.939	0	0	0
14/10/2009	€ / R	2009/12/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	16.10	Put	Currency Future	5,070.0000	5,127.0000	1.124	0	0	0
14/10/2009	€ / R	2009/12/14	12.90	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/10/2009	€ / R	2009/12/14	9.15	Call	Currency Future	1,889.0000	1,832.0000	(3.017)	0	0	0
14/10/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,573.0000	3,629.0000	1.567	0	0	0
14/10/2009	€ / R	2009/12/14	7.05	Call	Currency Future	3,982.0000	3,925.0000	(1.431)	0	0	0
14/10/2009	€ / R	2009/12/14	13.05	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/10/2009	€ / R	2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	€ / R	2009/12/14	7.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	11.45	Put	Currency Future	567.0000	609.0000	7.407	0	0	0
14/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	7.45	Call	Currency Future	3,582.0000	3,525.0000	(1.591)	0	0	0
14/10/2009	€ / R	2009/12/14	8.10	Call	Currency Future	2,933.0000	2,876.0000	(1.943)	0	0	0
14/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	€ / R	2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	11.40	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
14/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	2,037.0000	2,092.0000	2.700	0	0	0
14/10/2009	€ / R	2009/12/14	9.90	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
14/10/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,579.0000	2,635.0000	2.171	0	0	0
14/10/2009	€ / R	2009/12/14	8.80	Call	Currency Future	2,236.0000	2,179.0000	(2.549)	0	0	0
14/10/2009	€ / R	2009/12/14	9.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	8.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,381.0000	2,437.0000	2.352	0	0	0
14/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	2,883.0000	2,826.0000	(1.977)	0	0	0
14/10/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,408.0000	1,461.0000	3.764	0	0	0
14/10/2009	€ / R	2009/12/14	10.90	Call	Currency Future	353.0000	314.0000	(11.048)	0	0	0
14/10/2009	€ / R	2009/12/14	12.75	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/10/2009	€ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	8.45	Put	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
14/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	967.0000	917.0000	(5.171)	0	0	0
14/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,579.0000	2,635.0000	2.171	0	0	0
14/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	200.0000	182.0000	(9.000)	0	0	0
14/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,819.0000	8,876.0000	0.646	0	0	0
14/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
14/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	221.0000	239.0000	8.145	0	0	0
14/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
14/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,628.0000	2,684.0000	2.131	0	0	0
14/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,382.0000	3,325.0000	(1.685)	0	0	0
14/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
14/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,584.0000	2,527.0000	(2.206)	0	0	0
14/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
14/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,283.0000	2,338.0000	2.409	0	0	0
14/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,882.0000	3,825.0000	(1.468)	0	0	0
14/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	12,744
14/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,360.0000	1,413.0000	3.897	0	0	0
14/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	646.0000	691.0000	6.966	0	0	0
14/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,744.0000	1,799.0000	3.154	0	0	0
14/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,232.0000	3,175.0000	(1.764)	0	0	0
14/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,069.0000	8,126.0000	0.706	0	0	0
14/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,219.0000	6,276.0000	0.917	0	0	0
14/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,593.0000	1,537.0000	(3.515)	0	0	0
14/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,777.0000	2,833.0000	2.017	0	0	0
14/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,121.0000	4,178.0000	1.383	0	0	0
14/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,872.0000	3,928.0000	1.446	0	0	0
14/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
14/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,678.0000	2,734.0000	2.091	0	0	0
14/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	€ / R 2009/12/14	8.15	Put	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
14/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,819.0000	6,876.0000	0.836	0	0	0
14/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,648.0000	1,702.0000	3.277	0	0	0
14/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,033.0000	2,976.0000	(1.879)	0	0	0
14/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	990.0000	1,040.0000	5.051	0	0	0
14/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
14/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	183.0000	199.0000	8.743	0	0	0
14/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	945.0000	995.0000	5.291	0	0	0
14/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	2,983.0000	2,926.0000	(1.911)	0	0	0
14/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,876.0000	2,932.0000	1.947	0	0	0
14/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	528.0000	570.0000	7.955	0	0	0
14/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,870.0000	4,927.0000	1.170	0	0	0
14/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,127.0000	1,178.0000	4.525	0	0	0
14/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,793.0000	1,848.0000	3.067	0	0	0
14/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,772.0000	3,829.0000	1.511	0	0	0
14/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	901.0000	950.0000	5.438	0	0	0
14/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
14/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,119.0000	6,176.0000	0.932	0	0	0
14/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
14/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,173.0000	1,225.0000	4.433	0	0	0
14/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
14/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,125.0000	3,181.0000	1.792	0	0	0
14/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	419.0000	457.0000	9.069	0	0	0
14/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,890.0000	1,945.0000	2.910	0	0	0
14/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
14/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,266.0000	1,319.0000	4.186	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,349.0000	1,293.0000	(4.151)	0	0	0
14/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
14/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,037.0000	1,981.0000	(2.749)	0	0	0
14/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,332.0000	2,387.0000	2.358	0	0	0
14/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
14/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	289.0000	322.0000	11.419	0	0	0
14/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,727.0000	2,783.0000	2.054	0	0	0
14/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,692.0000	1,635.0000	(3.369)	0	0	0
14/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
14/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,975.0000	3,032.0000	1.916	0	0	0
14/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,313.0000	1,366.0000	4.037	0	0	0
14/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
14/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,332.0000	2,387.0000	2.358	0	0	0
14/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	271.0000	246.0000	(9.225)	0	0	0
14/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
14/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,012.0000	962.0000	(4.941)	0	0	0
14/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,826.0000	2,882.0000	1.982	0	0	0
14/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
14/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,155.0000	1,101.0000	(4.675)	0	0	0
14/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,081.0000	1,132.0000	4.718	0	0	0
14/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,381.0000	2,437.0000	2.352	0	0	0
14/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	324.0000	286.0000	(11.728)	0	0	0
14/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,432.0000	3,375.0000	(1.661)	0	0	0
14/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,684.0000	2,627.0000	(2.124)	0	0	0
14/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
14/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,335.0000	2,279.0000	(2.398)	0	0	0
14/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,988.0000	1,931.0000	(2.867)	0	0	0
14/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,137.0000	2,080.0000	(2.667)	0	0	0
14/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
14/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	481.0000	438.0000	(8.940)	0	0	0
14/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,926.0000	2,982.0000	1.914	0	0	0
14/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,435.0000	2,378.0000	(2.341)	0	0	0
14/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,682.0000	3,625.0000	(1.548)	0	0	0
14/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,025.0000	3,081.0000	1.851	0	0	0
14/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,132.0000	3,076.0000	(1.788)	0	0	0
14/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
14/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,408.0000	1,461.0000	3.764	0	0	0
14/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	149.0000	164.0000	10.067	0	0	0
14/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,783.0000	2,727.0000	(2.012)	0	0	0
14/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,648.0000	1,702.0000	3.277	0	0	0
14/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,025.0000	3,081.0000	1.851	0	0	0
14/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,282.0000	3,225.0000	(1.737)	0	0	0
14/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	5,020.0000	5,077.0000	1.135	0	0	0
14/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,075.0000	3,131.0000	1.821	0	0	0
14/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	134.0000	148.0000	10.448	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
14/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,184.0000	2,239.0000	2.518	0	0	0
14/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,770.0000	4,827.0000	1.195	0	0	0
14/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,224.0000	3,280.0000	1.737	0	0	0
14/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,782.0000	3,725.0000	(1.507)	0	0	0
14/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,321.0000	4,377.0000	1.296	0	0	0
14/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,972.0000	4,028.0000	1.410	0	0	0
14/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,722.0000	3,779.0000	1.531	0	0	0
14/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,385.0000	2,328.0000	(2.390)	0	0	0
14/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,286.0000	2,229.0000	(2.493)	0	0	0
14/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	834.0000	785.0000	(5.875)	0	0	0
14/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,135.0000	2,190.0000	2.576	0	0	0
14/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,119.0000	8,176.0000	0.702	0	0	0
14/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,060.0000	1,007.0000	(5.000)	0	0	0
14/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,622.0000	3,679.0000	1.574	0	0	0
14/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,670.0000	4,727.0000	1.221	0	0	0
14/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	242.0000	262.0000	8.264	0	0	0
14/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,219.0000	8,276.0000	0.694	0	0	0
14/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,203.0000	1,149.0000	(4.489)	0	0	0
14/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
14/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	516.0000	473.0000	(8.333)	0	0	0
14/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,456.0000	1,509.0000	3.640	0	0	0
14/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,300.0000	1,245.0000	(4.231)	0	0	0
14/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,319.0000	6,376.0000	0.902	0	0	0
14/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,876.0000	2,932.0000	1.947	0	0	0
14/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,397.0000	1,342.0000	(3.937)	0	0	0
14/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,495.0000	1,439.0000	(3.746)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,672.0000	3,729.0000	1.552	0	0	0
14/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,619.0000	6,676.0000	0.861	0	0	0
14/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
14/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,319.0000	8,376.0000	0.685	0	0	0
14/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	667.0000	621.0000	(6.897)	0	0	0
14/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	201.0000	218.0000	8.458	0	0	0
14/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,988.0000	2,043.0000	2.767	0	0	0
14/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
14/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	383.0000	343.0000	(10.444)	0	0	0
14/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
14/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,790.0000	1,734.0000	(3.128)	0	0	0
14/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,720.0000	4,777.0000	1.208	0	0	0
14/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,037.0000	2,092.0000	2.700	0	0	0
14/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,519.0000	7,576.0000	0.758	0	0	0
14/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
14/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,186.0000	2,130.0000	(2.562)	0	0	0
14/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,021.0000	4,078.0000	1.418	0	0	0
14/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,503.0000	1,557.0000	3.593	0	0	0
14/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
14/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,551.0000	1,605.0000	3.482	0	0	0
14/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,719.0000	5,776.0000	0.997	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,182.0000	3,126.0000	(1.760)	0	0	0
14/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,939.0000	1,994.0000	2.837	0	0	0
14/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	447.0000	405.0000	(9.396)	0	0	0
14/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,619.0000	8,676.0000	0.661	0	0	0
14/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
14/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	165.0000	181.0000	9.697	0	0	0
14/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	749.0000	702.0000	(6.275)	0	0	0
14/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
14/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,521.0000	4,577.0000	1.239	0	0	0
14/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,283.0000	2,338.0000	2.409	0	0	0
14/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,086.0000	2,141.0000	2.637	0	0	0
14/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	729.0000	775.0000	6.310	0	0	0
14/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,019.0000	6,076.0000	0.947	0	0	0
14/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,221.0000	4,278.0000	1.350	0	0	0
14/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,777.0000	2,833.0000	2.017	0	0	0
14/10/2009	€ / R 2009/12/14	12.50	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	80
14/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	86.0000	97.0000	12.791	0	0	0
14/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,269.0000	8,326.0000	0.689	0	0	0
14/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,628.0000	2,684.0000	2.131	0	0	0
14/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,719.0000	8,776.0000	0.654	0	0	0
14/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,219.0000	7,276.0000	0.790	0	0	0
14/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,820.0000	4,877.0000	1.183	0	0	0
14/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,135.0000	2,190.0000	2.576	0	0	0
14/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
14/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,719.0000	6,776.0000	0.848	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,869.0000	8,926.0000	0.643	0	0	0
14/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,570.0000	4,627.0000	1.247	0	0	0
14/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,938.0000	1,882.0000	(2.890)	0	0	0
14/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	67.0000	77.0000	14.925	0	0	0
14/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	687.0000	732.0000	6.550	0	0	0
14/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,219.0000	1,272.0000	4.348	0	0	0
14/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	857.0000	905.0000	5.601	0	0	0
14/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,869.0000	6,926.0000	0.830	0	0	0
14/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,069.0000	7,126.0000	0.806	0	0	0
14/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
14/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	552.0000	508.0000	(7.971)	0	0	0
14/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,432.0000	3,375.0000	(1.661)	0	0	0
14/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	172.0000	156.0000	(9.302)	0	0	0
14/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,269.0000	6,326.0000	0.909	0	0	0
14/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	606.0000	650.0000	7.261	0	0	0
14/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	491.0000	531.0000	8.147	0	0	0
14/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	95.0000	86.0000	(9.474)	0	0	0
14/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	120.0000	133.0000	10.833	0	0	0
14/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	814.0000	861.0000	5.774	0	0	0
14/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,570.0000	5,626.0000	1.005	0	0	0
14/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,419.0000	6,476.0000	0.888	0	0	0
14/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,071.0000	4,128.0000	1.400	0	0	0
14/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
14/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,446.0000	1,390.0000	(3.873)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,169.0000	6,226.0000	0.924	0	0	0
14/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	352.0000	387.0000	9.943	0	0	0
14/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	119.0000	107.0000	(10.084)	0	0	0
14/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
14/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	138.0000	124.0000	(10.145)	0	0	0
14/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	233.0000	211.0000	(9.442)	0	0	0
14/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	771.0000	818.0000	6.096	0	0	0
14/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	454.0000	494.0000	8.811	0	0	0
14/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,469.0000	6,526.0000	0.881	0	0	0
14/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,832.0000	3,775.0000	(1.487)	0	0	0
14/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	265.0000	291.0000	9.811	0	0	0
14/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,473.0000	3,529.0000	1.612	0	0	0
14/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	297.0000	266.0000	(10.438)	0	0	0
14/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,469.0000	8,526.0000	0.673	0	0	0
14/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,833.0000	2,776.0000	(2.012)	0	0	0
14/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,471.0000	4,527.0000	1.253	0	0	0
14/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,274.0000	3,330.0000	1.710	0	0	0
14/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,271.0000	4,328.0000	1.335	0	0	0
14/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	76.0000	86.0000	13.158	0	0	0
14/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,371.0000	4,427.0000	1.281	0	0	0
14/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,369.0000	6,426.0000	0.895	0	0	0
14/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	96.0000	108.0000	12.500	0	0	0
14/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	320.0000	354.0000	10.625	0	0	0
14/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	708.0000	661.0000	(6.638)	0	0	0
14/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,840.0000	1,783.0000	(3.098)	0	0	0
14/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	216.0000	196.0000	(9.259)	0	0	0
14/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,642.0000	1,586.0000	(3.410)	0	0	0
14/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	251.0000	228.0000	(9.163)	0	0	0
14/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,632.0000	3,575.0000	(1.569)	0	0	0
14/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	878.0000	829.0000	(5.581)	0	0	0
14/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	46.0000	54.0000	17.391	0	0	0
14/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,532.0000	3,475.0000	(1.614)	0	0	0
14/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
14/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,634.0000	2,577.0000	(2.164)	0	0	0
14/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,544.0000	1,488.0000	(3.627)	0	0	0
14/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	385.0000	421.0000	9.351	0	0	0
14/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,369.0000	8,426.0000	0.681	0	0	0
14/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,534.0000	2,477.0000	(2.249)	0	0	0
14/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	628.0000	582.0000	(7.325)	0	0	0
14/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	791.0000	743.0000	(6.068)	0	0	0
14/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,087.0000	2,030.0000	(2.731)	0	0	0
14/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,732.0000	3,675.0000	(1.527)	0	0	0
14/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,083.0000	3,026.0000	(1.849)	0	0	0
14/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,741.0000	1,684.0000	(3.274)	0	0	0
14/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,082.0000	4,025.0000	(1.396)	0	0	0
14/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/10/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,174.0000	3,231.0000	1.796	0	0	0
14/10/2009	€ / R 2009/12/14	8.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	€ / R 2009/12/14	9.95	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
14/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,171.0000	4,228.0000	1.367	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
14/10/2009	€ / R 2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,919.0000	7,976.0000	0.720	0	0	0
14/10/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,107.0000	1,053.0000	(4.878)	0	0	0
14/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,169.0000	8,226.0000	0.698	0	0	0
14/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,922.0000	3,978.0000	1.428	0	0	0
14/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,919.0000	5,976.0000	0.963	0	0	0
14/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/10/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,769.0000	8,826.0000	0.650	0	0	0
14/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,734.0000	2,677.0000	(2.085)	0	0	0
14/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,769.0000	6,826.0000	0.842	0	0	0
14/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,669.0000	8,726.0000	0.658	0	0	0
14/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,669.0000	6,726.0000	0.855	0	0	0
14/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,529.0000	2,585.0000	2.214	0	0	0
14/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,233.0000	2,289.0000	2.508	0	0	0
14/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,529.0000	2,585.0000	2.214	0	0	0
14/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,826.0000	2,882.0000	1.982	0	0	0
14/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,480.0000	2,536.0000	2.258	0	0	0
14/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,430.0000	2,486.0000	2.305	0	0	0
14/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,822.0000	3,878.0000	1.465	0	0	0
14/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
14/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,969.0000	6,026.0000	0.955	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,032.0000	3,975.0000	(1.414)	0	0	0
14/10/2009	€ / R	2009/12/14	19.00	Put	Currency Future	7,969.0000	8,026.0000	0.715	0	0	0
14/10/2009	€ / R	2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15			Currency Future	11.2146	11.1571	(0.513)	0.0000	0.0000	3,002
14/10/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,538.0000	8,595.0000	0.668	0	0	0
14/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
14/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	801.0000	841.0000	4.994	0	0	0
14/10/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,551.0000	4,608.0000	1.252	0	0	0
14/10/2009	€ / R	2010/03/15	16.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,699.0000	2,752.0000	1.964	0	0	0
14/10/2009	€ / R	2010/03/15	16.25	Put	Currency Future	5,048.0000	5,105.0000	1.129	0	0	0
14/10/2009	€ / R	2010/03/15	10.15	Put	Currency Future	88.0000	92.0000	4.545	0	0	0
14/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	1,948.0000	1,892.0000	(2.875)	0	0	0
14/10/2009	€ / R	2010/03/15	11.55	Call	Currency Future	357.0000	336.0000	(5.882)	0	0	0
14/10/2009	€ / R	2010/03/15	20.10	Put	Currency Future	8,887.0000	8,945.0000	0.653	0	0	0
14/10/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,200.0000	1,245.0000	3.750	0	0	0
14/10/2009	€ / R	2010/03/15	12.60	Call	Currency Future	162.0000	153.0000	(5.556)	0	0	13,636
14/10/2009	€ / R	2010/03/15	14.75	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/10/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,908.0000	3,964.0000	1.433	0	0	0
14/10/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,650.0000	4,707.0000	1.226	0	0	0
14/10/2009	€ / R	2010/03/15	16.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	€ / R	2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,076.0000	3,018.0000	(1.886)	0	0	0
14/10/2009	€ / R	2010/03/15	11.55	Put	Currency Future	692.0000	729.0000	5.347	0	0	0
14/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,547.0000	1,596.0000	3.167	0	0	0
14/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	15.75	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,849.0000	4,906.0000	1.176	0	0	0
14/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
14/10/2009	€ / R	2010/03/15	17.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,892.0000	6,949.0000	0.827	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	223.0000	210.0000	(5.830)	0	0	0
14/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,565.0000	3,621.0000	1.571	0	0	0
14/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,588.0000	8,645.0000	0.664	0	0	0
14/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,543.0000	6,600.0000	0.871	0	0	0
14/10/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,093.0000	2,037.0000	(2.676)	0	0	0
14/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	215.0000	203.0000	(5.581)	0	0	0
14/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,044.0000	6,101.0000	0.943	0	0	0
14/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
14/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,859.0000	3,915.0000	1.451	0	0	0
14/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,984.0000	3,039.0000	1.843	0	0	0
14/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,842.0000	6,899.0000	0.833	0	0	0
14/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,158.0000	1,203.0000	3.886	0	0	0
14/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	316.0000	298.0000	(5.696)	0	0	0
14/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,592.0000	6,650.0000	0.880	0	0	0
14/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,773.0000	1,823.0000	2.820	0	0	0
14/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	387.0000	365.0000	(5.685)	0	0	0
14/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	839.0000	879.0000	4.768	0	0	0
14/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	575.0000	541.0000	(5.913)	0	0	13,636
14/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,471.0000	3,414.0000	(1.642)	0	0	0
14/10/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
14/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,663.0000	3,718.0000	1.502	0	0	0
14/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
14/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,919.0000	3,861.0000	(1.480)	0	0	0
14/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,968.0000	3,911.0000	(1.436)	0	0	0
14/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,889.0000	2,943.0000	1.869	0	0	0
14/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	137.0000	130.0000	(5.109)	0	0	0
14/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	240.0000	227.0000	(5.417)	0	0	0
14/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,484.0000	2,427.0000	(2.295)	0	0	0
14/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	657.0000	620.0000	(5.632)	0	0	0
14/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,949.0000	5,005.0000	1.132	0	0	0
14/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	623.0000	658.0000	5.618	0	0	0
14/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,838.0000	8,895.0000	0.645	0	0	0
14/10/2009	€ / R 2010/03/15	11.00	Put	Currency Future	360.0000	384.0000	6.667	0	0	0
14/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
14/10/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,003.0000	2,054.0000	2.546	0	0	0
14/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,339.0000	8,396.0000	0.684	0	0	0
14/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,055.0000	4,112.0000	1.406	0	0	0
14/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,049.0000	2,101.0000	2.538	0	0	0
14/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	728.0000	766.0000	5.220	0	0	0
14/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,039.0000	8,097.0000	0.721	0	0	0
14/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,604.0000	2,657.0000	2.035	0	0	0
14/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
14/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,386.0000	2,329.0000	(2.389)	0	0	0
14/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,852.0000	1,796.0000	(3.024)	0	0	0
14/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,957.0000	4,013.0000	1.415	0	0	0
14/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	717.0000	678.0000	(5.439)	0	0	0
14/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,142.0000	2,085.0000	(2.661)	0	0	0
14/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	22.0000	22.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,343.0000	6,400.0000	0.899	0	0	0
14/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	343.0000	323.0000	(5.831)	0	0	0
14/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	252.0000	271.0000	7.540	0	0	0
14/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
14/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,427.0000	1,372.0000	(3.854)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
14/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
14/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,712.0000	3,767.0000	1.482	0	0	0
14/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,076.0000	1,119.0000	3.996	0	0	0
14/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,682.0000	1,731.0000	2.913	0	0	0
14/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,125.0000	3,068.0000	(1.824)	0	0	0
14/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,372.0000	3,315.0000	(1.690)	0	0	0
14/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	954.0000	909.0000	(4.717)	0	0	0
14/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,187.0000	2,238.0000	2.332	0	0	0
14/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	207.0000	195.0000	(5.797)	0	0	0
14/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	146.0000	138.0000	(5.479)	0	0	0
14/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,936.0000	2,991.0000	1.873	0	0	0
14/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	293.0000	313.0000	6.826	0	0	0
14/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	140.0000	151.0000	7.857	0	0	0
14/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,337.0000	2,280.0000	(2.439)	0	0	0
14/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
14/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
14/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
14/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	93.0000	87.0000	(6.452)	0	0	0
14/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	115.0000	125.0000	8.696	0	0	0
14/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,198.0000	1,144.0000	(4.508)	0	0	0
14/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,601.0000	4,658.0000	1.239	0	0	0
14/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,279.0000	2,330.0000	2.238	0	0	0
14/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,323.0000	3,266.0000	(1.715)	0	0	0
14/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,030.0000	982.0000	(4.660)	0	0	0
14/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	304.0000	286.0000	(5.921)	0	0	0
14/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,520.0000	1,465.0000	(3.618)	0	0	0
14/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,956.0000	2,007.0000	2.607	0	0	0
14/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,422.0000	3,365.0000	(1.666)	0	0	0
14/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	29.0000	29.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	9.30	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
14/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,243.0000	1,288.0000	3.620	0	0	0
14/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	117.0000	111.0000	(5.128)	0	0	0
14/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,977.0000	2,920.0000	(1.915)	0	0	0
14/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,381.0000	1,326.0000	(3.983)	0	0	0
14/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	409.0000	435.0000	6.357	0	0	0
14/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	83.0000	87.0000	4.819	0	0	0
14/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,651.0000	2,704.0000	1.999	0	0	0
14/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,829.0000	2,771.0000	(2.050)	0	0	0
14/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,700.0000	4,757.0000	1.213	0	0	0
14/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	524.0000	492.0000	(6.107)	0	0	0
14/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,998.0000	5,055.0000	1.140	0	0	0
14/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
14/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,105.0000	4,161.0000	1.364	0	0	0
14/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
14/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,614.0000	3,669.0000	1.522	0	0	0
14/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	314.0000	336.0000	7.006	0	0	0
14/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,094.0000	6,151.0000	0.935	0	0	0
14/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	549.0000	516.0000	(6.011)	0	0	0
14/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,141.0000	2,192.0000	2.382	0	0	0
14/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,727.0000	1,777.0000	2.895	0	0	0
14/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
14/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,746.0000	2,799.0000	1.930	0	0	0
14/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,254.0000	4,310.0000	1.316	0	0	0
14/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,224.0000	3,167.0000	(1.768)	0	0	0
14/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,080.0000	3,135.0000	1.786	0	0	0
14/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
14/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,928.0000	2,870.0000	(1.981)	0	0	0
14/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,799.0000	4,856.0000	1.188	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
14/10/2009	€ / R 2010/03/15	10.25	Put	Currency Future	104.0000	113.0000	8.654	0	0	0
14/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,818.0000	1,869.0000	2.805	0	0	0
14/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,089.0000	8,147.0000	0.717	0	0	0
14/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,638.0000	8,695.0000	0.660	0	0	0
14/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,325.0000	2,376.0000	2.194	0	0	0
14/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	687.0000	649.0000	(5.531)	0	0	0
14/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,819.0000	3,762.0000	(1.493)	0	0	0
14/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
14/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
14/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,239.0000	8,296.0000	0.692	0	0	0
14/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,996.0000	1,940.0000	(2.806)	0	0	0
14/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	629.0000	593.0000	(5.723)	0	0	0
14/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,435.0000	2,378.0000	(2.341)	0	0	0
14/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,069.0000	1,020.0000	(4.584)	0	0	0
14/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,153.0000	1,099.0000	(4.683)	0	0	0
14/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,244.0000	6,301.0000	0.913	0	0	0
14/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,204.0000	4,261.0000	1.356	0	0	0
14/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,642.0000	6,699.0000	0.858	0	0	0
14/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,474.0000	1,418.0000	(3.799)	0	0	0
14/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,194.0000	6,251.0000	0.920	0	0	0
14/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	955.0000	997.0000	4.398	0	0	0
14/10/2009	€ / R 2010/03/15	9.00	Put	Currency Future	25.0000	25.0000	-	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
14/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
14/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
14/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
14/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	995.0000	1,037.0000	4.221	0	0	0
14/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,372.0000	3,315.0000	(1.690)	0	0	0
14/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,289.0000	1,234.0000	(4.267)	0	0	0
14/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	272.0000	292.0000	7.353	0	0	0
14/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,417.0000	2,469.0000	2.151	0	0	0
14/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
14/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	153.0000	166.0000	8.497	0	0	0
14/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,006.0000	4,062.0000	1.398	0	0	0
14/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
14/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
14/10/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,032.0000	3,087.0000	1.814	0	0	0
14/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,353.0000	4,409.0000	1.286	0	0	0
14/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,910.0000	1,961.0000	2.670	0	0	0
14/10/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,769.0000	3,712.0000	(1.512)	0	0	0
14/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	260.0000	245.0000	(5.769)	0	0	0
14/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,810.0000	3,866.0000	1.470	0	0	0
14/10/2009	€ / R 2010/03/15	7.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,139.0000	8,196.0000	0.700	0	0	0
14/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	183.0000	197.0000	7.650	0	0	0
14/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,841.0000	2,895.0000	1.901	0	0	0
14/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,779.0000	2,722.0000	(2.051)	0	0	0
14/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
14/10/2009	€ / R 2010/03/15	17.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	847.0000	804.0000	(5.077)	0	0	0
14/10/2009	€ / R 2010/03/15	11.85	Call	Currency Future	281.0000	264.0000	(6.050)	0	0	0
14/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
14/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	15.0000	15.0000	-	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
14/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
14/10/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,289.0000	8,346.0000	0.688	0	0	0
14/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
14/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	916.0000	957.0000	4.476	0	0	0
14/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,804.0000	1,748.0000	(3.104)	0	0	0
14/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,191.0000	2,134.0000	(2.602)	0	0	0
14/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,293.0000	6,350.0000	0.906	0	0	0
14/10/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,709.0000	1,653.0000	(3.277)	0	0	0
14/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	232.0000	218.0000	(6.034)	0	0	0
14/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,738.0000	8,795.0000	0.652	0	0	0
14/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,273.0000	3,216.0000	(1.742)	0	0	0
14/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	918.0000	873.0000	(4.902)	0	0	0
14/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,117.0000	1,161.0000	3.939	0	0	0
14/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,288.0000	2,231.0000	(2.491)	0	0	0
14/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,189.0000	8,246.0000	0.696	0	0	0
14/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,742.0000	6,799.0000	0.845	0	0	0
14/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	79.0000	82.0000	3.797	0	0	0
14/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,144.0000	6,201.0000	0.928	0	0	0
14/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,750.0000	4,807.0000	1.200	0	0	0
14/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	556.0000	590.0000	6.115	0	0	0
14/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,243.0000	1,189.0000	(4.344)	0	0	0
14/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,670.0000	3,613.0000	(1.553)	0	0	0
14/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,174.0000	3,117.0000	(1.796)	0	0	0
14/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,681.0000	2,624.0000	(2.126)	0	0	0
14/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,899.0000	4,956.0000	1.164	0	0	0
14/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
14/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,026.0000	2,969.0000	(1.884)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
14/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,761.0000	3,816.0000	1.462	0	0	0
14/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
14/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,177.0000	3,231.0000	1.700	0	0	0
14/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	801.0000	841.0000	4.994	0	0	0
14/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,108.0000	1,059.0000	(4.422)	0	0	0
14/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/10/2009	€ / R 2010/03/15	12.00	Call	Currency Future	250.0000	235.0000	(6.000)	0	0	0
14/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	421.0000	397.0000	(5.701)	0	0	0
14/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
14/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,035.0000	1,078.0000	4.155	0	0	0
14/10/2009	€ / R 2010/03/15	7.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,045.0000	1,988.0000	(2.787)	0	0	0
14/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	316.0000	298.0000	(5.696)	0	0	0
14/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	462.0000	493.0000	6.710	0	0	0
14/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,154.0000	4,211.0000	1.372	0	0	0
14/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
14/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	384.0000	409.0000	6.510	0	0	0
14/10/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,233.0000	2,284.0000	2.284	0	0	0
14/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	477.0000	450.0000	(5.660)	0	0	0
14/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,096.0000	2,146.0000	2.385	0	0	0
14/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	882.0000	838.0000	(4.989)	0	0	0
14/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,335.0000	1,280.0000	(4.120)	0	0	0
14/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,328.0000	1,375.0000	3.539	0	0	0
14/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	292.0000	275.0000	(5.822)	0	0	0
14/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	500.0000	469.0000	(6.200)	0	0	0
14/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
14/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	877.0000	918.0000	4.675	0	0	0
14/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	435.0000	462.0000	6.207	0	0	0
14/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	601.0000	566.0000	(5.824)	0	0	0
14/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,493.0000	6,550.0000	0.878	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,303.0000	4,360.0000	1.325	0	0	0
14/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	270.0000	254.0000	(5.926)	0	0	0
14/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	337.0000	359.0000	6.528	0	0	0
14/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,793.0000	2,847.0000	1.933	0	0	0
14/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,864.0000	1,915.0000	2.736	0	0	0
14/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	129.0000	122.0000	(5.426)	0	0	0
14/10/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,662.0000	1,606.0000	(3.369)	0	0	0
14/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	439.0000	414.0000	(5.695)	0	0	0
14/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,239.0000	2,183.0000	(2.501)	0	0	0
14/10/2009	€ / R 2010/03/15	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,322.0000	3,377.0000	1.656	0	0	0
14/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	493.0000	524.0000	6.288	0	0	0
14/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	404.0000	380.0000	(5.941)	0	0	0
14/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	167.0000	181.0000	8.383	0	0	0
14/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	589.0000	623.0000	5.772	0	0	0
14/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0
14/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,459.0000	1,506.0000	3.221	0	0	0
14/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
14/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,371.0000	2,423.0000	2.193	0	0	0
14/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,730.0000	2,673.0000	(2.088)	0	0	0
14/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	524.0000	556.0000	6.107	0	0	0
14/10/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,720.0000	3,662.0000	(1.559)	0	0	0
14/10/2009	€ / R 2010/03/15	11.50	Put	Currency Future	657.0000	693.0000	5.479	0	0	0
14/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,900.0000	1,844.0000	(2.947)	0	0	0
14/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	372.0000	350.0000	(5.914)	0	0	24
14/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
14/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	992.0000	945.0000	(4.738)	0	0	0
14/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,388.0000	8,446.0000	0.691	0	0	0
14/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	127.0000	138.0000	8.661	0	0	0
14/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	193.0000	182.0000	(5.699)	0	0	0
14/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	457.0000	431.0000	(5.689)	0	0	0
14/10/2009	€ / R 2010/03/15	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0

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14/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	0
14/10/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,464.0000	2,516.0000	2.110	0	0	0
14/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,878.0000	2,821.0000	(1.981)	0	0	0
14/10/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,402.0000	4,459.0000	1.295	0	0	0
14/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,869.0000	3,811.0000	(1.499)	0	0	0
14/10/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,393.0000	6,450.0000	0.892	0	0	0
14/10/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,557.0000	2,610.0000	2.073	0	0	0
14/10/2009	€ / R 2010/03/15	17.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/10/2009	€ / R 2010/03/15	13.70	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
14/10/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,620.0000	3,563.0000	(1.575)	0	0	0
14/10/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,637.0000	1,686.0000	2.993	0	0	0
14/10/2009	€ / R 2010/03/15	13.60	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
14/10/2009	€ / R 2010/03/15	12.70	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
14/10/2009	€ / R 2010/03/15	10.60	Call	Currency Future	813.0000	771.0000	(5.166)	0	0	0
14/10/2009	€ / R 2010/03/15	14.70	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/10/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,632.0000	2,574.0000	(2.204)	0	0	0
14/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/10/2009	€ / R 2010/03/15	10.60	Put	Currency Future	199.0000	214.0000	7.538	0	0	0
14/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,516.0000	3,572.0000	1.593	0	0	0
14/10/2009	€ / R 2010/03/15	8.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,757.0000	1,701.0000	(3.187)	0	0	0
14/10/2009	€ / R 2010/03/15	9.60	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
14/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,501.0000	4,558.0000	1.266	0	0	0
14/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,488.0000	8,546.0000	0.683	0	0	0
14/10/2009	€ / R 2010/03/15	10.70	Put	Currency Future	234.0000	251.0000	7.265	0	0	0
14/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
14/10/2009	€ / R 2010/03/15	10.70	Call	Currency Future	748.0000	708.0000	(5.348)	0	0	0
14/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,521.0000	3,464.0000	(1.619)	0	0	0
14/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,533.0000	2,476.0000	(2.250)	0	0	0
14/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,567.0000	1,512.0000	(3.510)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,438.0000	8,496.0000	0.687	0	0	0
14/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,571.0000	3,513.0000	(1.624)	0	0	0
14/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
14/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,582.0000	2,525.0000	(2.208)	0	0	0
14/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,792.0000	6,849.0000	0.839	0	0	0
14/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,692.0000	6,749.0000	0.852	0	0	0
14/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,788.0000	8,845.0000	0.649	0	0	0
14/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	18.0000	18.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,688.0000	8,745.0000	0.656	0	0	0
14/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,614.0000	1,559.0000	(3.408)	0	0	0
14/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	780.0000	739.0000	(5.256)	0	0	0
14/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,443.0000	6,500.0000	0.885	0	0	0
14/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,452.0000	4,509.0000	1.280	0	0	0
14/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,510.0000	2,563.0000	2.112	0	0	0
14/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	216.0000	232.0000	7.407	0	0	0
14/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	329.0000	310.0000	(5.775)	0	0	0
14/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
14/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
14/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	764.0000	803.0000	5.105	0	0	0
14/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,890.0000	7,947.0000	0.722	0	0	0
14/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,895.0000	5,952.0000	0.967	0	0	0
14/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	7.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,117.0000	4,060.0000	(1.385)	0	0	0
14/10/2009	€ / R 2010/03/15	7.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
14/10/2009	€ / R 2010/03/15	19.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,990.0000	8,047.0000	0.713	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,994.0000	6,052.0000	0.968	0	0	0
14/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,018.0000	3,961.0000	(1.419)	0	0	0
14/10/2009	€ / R	2010/03/15	17.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,068.0000	4,010.0000	(1.426)	0	0	0
14/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,945.0000	6,002.0000	0.959	0	0	0
14/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,940.0000	7,997.0000	0.718	0	0	0
14/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	€ / R	2010/06/14			Currency Future	11.3971	11.3379	(0.519)	11.3300	11.2800	803
14/10/2009	€ / R	2010/06/14	19.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,963.0000	8,022.0000	0.741	0	0	0
14/10/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,031.0000	1,071.0000	3.880	0	0	0
14/10/2009	€ / R	2010/06/14	13.40	Call	Currency Future	208.0000	199.0000	(4.327)	0	0	0
14/10/2009	€ / R	2010/06/14	13.40	Put	Currency Future	2,211.0000	2,261.0000	2.261	0	0	0
14/10/2009	€ / R	2010/06/14	15.40	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
14/10/2009	€ / R	2010/06/14	15.40	Put	Currency Future	4,091.0000	4,146.0000	1.344	0	0	0
14/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	404.0000	386.0000	(4.455)	0	0	0
14/10/2009	€ / R	2010/06/14	15.45	Put	Currency Future	4,139.0000	4,194.0000	1.329	0	0	0
14/10/2009	€ / R	2010/06/14	17.40	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
14/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	428.0000	409.0000	(4.439)	0	0	0
14/10/2009	€ / R	2010/06/14	13.45	Call	Currency Future	203.0000	194.0000	(4.433)	0	0	0
14/10/2009	€ / R	2010/06/14	10.40	Put	Currency Future	185.0000	198.0000	7.027	0	0	0
14/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,107.0000	1,148.0000	3.704	0	0	0
14/10/2009	€ / R	2010/06/14	13.45	Put	Currency Future	2,256.0000	2,306.0000	2.216	0	0	0
14/10/2009	€ / R	2010/06/14	17.40	Put	Currency Future	6,034.0000	6,090.0000	0.928	0	0	0
14/10/2009	€ / R	2010/06/14	15.45	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
14/10/2009	€ / R	2010/06/14	10.40	Call	Currency Future	1,182.0000	1,136.0000	(3.892)	0	0	0
14/10/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,078.0000	1,035.0000	(3.989)	0	0	0
14/10/2009	€ / R	2010/06/14	9.40	Call	Currency Future	2,044.0000	1,988.0000	(2.740)	0	0	0
14/10/2009	€ / R	2010/06/14	10.45	Put	Currency Future	199.0000	213.0000	7.035	0	0	0
14/10/2009	€ / R	2010/06/14	19.55	Put	Currency Future	8,162.0000	8,221.0000	0.723	0	0	0
14/10/2009	€ / R	2010/06/14	7.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	€ / R	2010/06/14	7.40	Call	Currency Future	4,008.0000	3,949.0000	(1.472)	0	0	0
14/10/2009	€ / R	2010/06/14	8.55	Call	Currency Future	2,874.0000	2,815.0000	(2.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	27.0000	27.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,022.0000	2,963.0000	(1.952)	0	0	0
14/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,906.0000	1,850.0000	(2.938)	0	0	0
14/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	25.0000	25.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
14/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
14/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,859.0000	3,800.0000	(1.529)	0	0	0
14/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,711.0000	3,652.0000	(1.590)	0	0	0
14/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	658.0000	628.0000	(4.559)	0	0	0
14/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	231.0000	247.0000	6.926	0	0	0
14/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	617.0000	650.0000	5.348	0	0	0
14/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,063.0000	8,121.0000	0.719	0	0	0
14/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,057.0000	3,998.0000	(1.454)	0	0	0
14/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,083.0000	6,139.0000	0.921	0	0	0
14/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
14/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,234.0000	4,289.0000	1.299	0	0	0
14/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	4,043.0000	4,098.0000	1.360	0	0	0
14/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	614.0000	588.0000	(4.235)	0	0	0
14/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
14/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	561.0000	590.0000	5.169	0	0	0
14/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,346.0000	2,397.0000	2.174	0	0	0
14/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,984.0000	6,040.0000	0.936	0	0	0
14/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	193.0000	185.0000	(4.145)	0	0	0
14/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,166.0000	2,217.0000	2.355	0	0	0
14/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	8,013.0000	8,072.0000	0.736	0	0	0
14/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,146.0000	1,101.0000	(3.927)	0	0	0
14/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	213.0000	204.0000	(4.225)	0	0	0
14/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,909.0000	3,850.0000	(1.509)	0	0	0
14/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,221.0000	1,171.0000	(4.095)	0	0	0
14/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	1,998.0000	1,942.0000	(2.803)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
14/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,071.0000	3,012.0000	(1.921)	0	0	0
14/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,112.0000	1,068.0000	(3.957)	0	0	0
14/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	215.0000	230.0000	6.977	0	0	0
14/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,092.0000	2,034.0000	(2.772)	0	0	0
14/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	198.0000	190.0000	(4.040)	0	0	0
14/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
14/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,952.0000	1,896.0000	(2.869)	0	0	0
14/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	174.0000	183.0000	5.172	0	0	0
14/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,923.0000	2,864.0000	(2.018)	0	0	0
14/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/10/2009	€ / R 2010/06/14	8.30	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
14/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,994.0000	4,050.0000	1.402	0	0	0
14/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,141.0000	2,082.0000	(2.756)	0	0	0
14/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
14/10/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,120.0000	3,061.0000	(1.891)	0	0	0
14/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,301.0000	2,352.0000	2.216	0	0	0
14/10/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,106.0000	4,047.0000	(1.437)	0	0	0
14/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,186.0000	4,241.0000	1.314	0	0	0
14/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	15.30	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
14/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	956.0000	996.0000	4.184	0	0	0
14/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	2,973.0000	2,914.0000	(1.985)	0	0	0
14/10/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,260.0000	1,210.0000	(3.968)	0	0	0
14/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
14/10/2009	€ / R 2010/06/14	13.30	Call	Currency Future	218.0000	209.0000	(4.128)	0	0	0
14/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
14/10/2009	€ / R 2010/06/14	17.30	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
14/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,958.0000	3,899.0000	(1.491)	0	0	0
14/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,935.0000	5,991.0000	0.944	0	0	0

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14/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	453.0000	434.0000	(4.194)	0	0	0
14/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	713.0000	748.0000	4.909	0	0	0
14/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,112.0000	8,171.0000	0.727	0	0	0
14/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,914.0000	7,972.0000	0.733	0	0	0
14/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	680.0000	714.0000	5.000	0	0	0
14/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	2,120.0000	2,171.0000	2.406	0	0	0
14/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,132.0000	6,188.0000	0.913	0	0	0
14/10/2009	€ / R 2010/06/14	10.30	Put	Currency Future	163.0000	172.0000	5.521	0	0	0
14/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	577.0000	552.0000	(4.333)	0	0	0
14/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,181.0000	6,237.0000	0.906	0	0	0
14/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
14/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	560.0000	536.0000	(4.286)	0	0	0
14/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	589.0000	618.0000	4.924	0	0	0
14/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	636.0000	606.0000	(4.717)	0	0	0
14/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	511.0000	489.0000	(4.305)	0	0	0
14/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	746.0000	781.0000	4.692	0	0	0
14/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	543.0000	519.0000	(4.420)	0	0	0
14/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	814.0000	851.0000	4.545	0	0	0
14/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	596.0000	570.0000	(4.362)	0	0	0
14/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	648.0000	682.0000	5.247	0	0	0
14/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
14/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,482.0000	2,534.0000	2.095	0	0	0
14/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	179.0000	172.0000	(3.911)	0	0	0
14/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	981.0000	940.0000	(4.179)	0	0	0
14/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	73.0000	78.0000	6.849	0	0	0
14/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	284.0000	302.0000	6.338	0	0	0
14/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	30.0000	30.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,770.0000	1,716.0000	(3.051)	0	0	0
14/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,378.0000	4,433.0000	1.256	0	0	0
14/10/2009	€ / R 2010/06/14	17.70	Put	Currency Future	6,329.0000	6,385.0000	0.885	0	0	0
14/10/2009	€ / R 2010/06/14	19.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
14/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,311.0000	8,370.0000	0.710	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	1,860.0000	1,805.0000	(2.957)	0	0	0
14/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,282.0000	4,337.0000	1.284	0	0	0
14/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
14/10/2009	€ / R	2010/06/14	13.60	Put	Currency Future	2,391.0000	2,442.0000	2.133	0	0	0
14/10/2009	€ / R	2010/06/14	13.60	Call	Currency Future	188.0000	180.0000	(4.255)	0	0	0
14/10/2009	€ / R	2010/06/14	10.60	Put	Currency Future	248.0000	264.0000	6.452	0	0	0
14/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
14/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	1,045.0000	1,002.0000	(4.115)	0	0	0
14/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	6,230.0000	6,287.0000	0.915	0	0	0
14/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,212.0000	8,271.0000	0.718	0	0	0
14/10/2009	€ / R	2010/06/14	8.60	Put	Currency Future	28.0000	28.0000	-	0	0	0
14/10/2009	€ / R	2010/06/14	7.60	Call	Currency Future	3,810.0000	3,751.0000	(1.549)	0	0	0
14/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	2,825.0000	2,766.0000	(2.088)	0	0	0
14/10/2009	€ / R	2010/06/14	7.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/10/2009	€ / R	2010/06/14	8.70	Call	Currency Future	2,727.0000	2,668.0000	(2.164)	0	0	0
14/10/2009	AL13	2009/11/05			Index Future	248.8290	248.7640	(0.026)	0.0000	0.0000	10
14/10/2009	ALBI	2009/11/05			Index Future	294.1460	293.7290	(0.142)	0.0000	0.0000	764
14/10/2009	ALBI	2010/02/04			Index Future	299.4920	299.0590	(0.145)	0.0000	0.0000	37
14/10/2009	ALBI	2010/05/06			Index Future	304.7370	304.3120	(0.139)	0.0000	0.0000	0
14/10/2009	ALBI	2010/08/05			Index Future	310.2320	309.8060	(0.137)	0.0000	0.0000	0
14/10/2009	CRD1	2009/11/05			Index Future	127.3260	127.2770	(0.038)	0.0000	0.0000	2
14/10/2009	CRD1	2010/02/04			Index Future	129.6400	129.5870	(0.041)	0.0000	0.0000	0
14/10/2009	CRD1	2010/05/06			Index Future	132.1310	132.0750	(0.042)	0.0000	0.0000	0
14/10/2009	GOVI	2009/11/05			jGovi	295.8435	295.4435	(0.135)	0.0000	0.0000	691



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	GOVI	2010/02/04			jGovi	301.2205	300.8055	(0.138)	0.0000	0.0000	0
14/10/2009	GOVI	2010/05/06			jGovi	307.0080	306.5810	(0.139)	0.0000	0.0000	0
14/10/2009	GOVI	2010/08/05			jGovi	312.1950	311.8670	(0.105)	0.0000	0.0000	0
14/10/2009	ILBI	2009/11/05			Index Future	362.7890	363.2720	0.133	0.0000	0.0000	3
14/10/2009	ILBI	2010/02/04			Index Future	369.0910	369.8650	0.210	370.0000	369.6600	214
14/10/2009	J153	2010/08/31			jSwap	7.3156	7.3126	(0.040)	0.0000	0.0000	0
14/10/2009	J157	2015/09/15			jSwap	8.7780	8.7510	(0.308)	0.0000	0.0000	0
14/10/2009	J186	2026/12/21			jSwap	8.5390	8.4860	(0.621)	0.0000	0.0000	0
14/10/2009	J201	2014/12/22			jSwap	8.6200	8.5910	(0.336)	0.0000	0.0000	0
14/10/2009	J203	2017/09/15			jSwap	8.9250	8.8830	(0.471)	0.0000	0.0000	0
14/10/2009	J204	2018/12/21			jSwap	8.9080	8.8610	(0.528)	0.0000	0.0000	0
14/10/2009	J207	2020/01/15			jSwap	8.9330	8.8870	(0.515)	0.0000	0.0000	0
14/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
14/10/2009	JFRA	2009/11/05			jFra	7.0950	7.1140	0.268	0.0000	0.0000	0
14/10/2009	JFRA	2010/02/04			jFra	7.0550	7.0660	0.156	0.0000	0.0000	0
14/10/2009	JFRA	2010/05/06			jFra	7.2320	7.2380	0.083	0.0000	0.0000	0
14/10/2009	JFRA	2010/08/05			jFra	7.5410	7.5690	0.371	0.0000	0.0000	0
14/10/2009	JFRA	2010/11/04			jFra	7.7780	7.8350	0.733	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
14/10/2009	JN02	2009/11/05			jNote	7.7450	7.7750	0.387	0.0000	0.0000	0
14/10/2009	JN02	2010/02/04			jNote	7.9730	7.9960	0.288	0.0000	0.0000	0
14/10/2009	JN05	2009/11/05			jNote	8.6340	8.6030	(0.359)	0.0000	0.0000	0
14/10/2009	JN05	2010/02/04			jNote	8.7630	8.7300	(0.377)	0.0000	0.0000	0
14/10/2009	JN10	2009/11/05			jNote	8.9030	8.8560	(0.528)	0.0000	0.0000	0
14/10/2009	JN10	2010/02/04			jNote	8.9640	8.9140	(0.558)	0.0000	0.0000	0
14/10/2009	JROD	2009/10/30			jRod	6.8250	6.8200	(0.073)	0.0000	0.0000	0
14/10/2009	JROD	2009/11/30			jRod	6.8990	6.8890	(0.145)	0.0000	0.0000	0
14/10/2009	JROD	2009/12/31			jRod	7.0560	7.0490	(0.099)	0.0000	0.0000	0
14/10/2009	OTH1	2009/11/05			Index Future	284.7950	284.2940	(0.176)	0.0000	0.0000	3
14/10/2009	OTH1	2010/02/04			Index Future	289.9710	289.4530	(0.179)	0.0000	0.0000	0
14/10/2009	OTH1	2010/05/06			Index Future	295.5420	295.0110	(0.180)	0.0000	0.0000	0
14/10/2009	R153	2009/11/05			Bond Future	7.3590	7.3570	(0.027)	0.0000	0.0000	0
14/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	689.0000	687.0000	(0.290)	0	0	0
14/10/2009	R155	2009/11/05			Bond Future	7.6450	7.6370	(0.105)	0.0000	0.0000	38
14/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	91.0000	83.0000	(8.791)	0	0	0
14/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	275.0000	281.0000	2.182	0	0	0
14/10/2009	R157	2009/11/05			Bond Future	8.5190	8.5260	0.082	0.0000	0.0000	8,976
14/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,418.0000	5,454.0000	0.664	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R157	2010/02/04			Bond Future	8.6170	8.6240	0.081	0.0000	0.0000	70
14/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,642.0000	4,668.0000	0.560	0	0	0
14/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	254.0000	245.0000	(3.543)	0	0	0
14/10/2009	R157	2010/05/06			Bond Future	8.6940	8.7020	0.092	0.0000	0.0000	0
14/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,500.0000	1,479.0000	(1.400)	0	0	0
14/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,423.0000	2,440.0000	0.702	0	0	0
14/10/2009	R157	2010/08/05			Bond Future	8.7420	8.7510	0.103	0.0000	0.0000	0
14/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,407.0000	2,382.0000	(1.039)	0	0	0
14/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,371.0000	2,387.0000	0.675	0	0	0
14/10/2009	R186	2009/11/05			Bond Future	9.0970	9.1250	0.308	0.0000	0.0000	11,682
14/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,821.0000	1,956.0000	7.414	0	0	5,000
14/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	906.0000	780.0000	(13.907)	0	0	0
14/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,770.0000	14,032.0000	1.903	0	0	0
14/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	272.0000	217.0000	(20.221)	0	0	0
14/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
14/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,596.0000	3,803.0000	5.756	0	0	240
14/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
14/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,599.0000	16,861.0000	1.578	0	0	0
14/10/2009	R186	2010/02/04			Bond Future	9.1540	9.1830	0.317	0.0000	0.0000	81
14/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,303.0000	9,531.0000	2.451	0	0	0
14/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	459.0000	419.0000	(8.715)	0	0	0
14/10/2009	R186	2010/05/06			Bond Future	9.2020	9.2330	0.337	0.0000	0.0000	0
14/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,071.0000	5,220.0000	2.938	0	0	0
14/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,206.0000	3,073.0000	(4.148)	0	0	0
14/10/2009	R186	2010/08/05			Bond Future	9.2360	9.2680	0.346	0.0000	0.0000	0
14/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,973.0000	4,815.0000	(3.177)	0	0	0
14/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,847.0000	4,977.0000	2.682	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	R201	2009/11/05			Bond Future	8.5870	8.5830	(0.047)	0.0000	0.0000	488
14/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,567.0000	4,550.0000	(0.372)	0	0	0
14/10/2009	R201	2010/02/04			Bond Future	8.6750	8.6720	(0.035)	0.0000	0.0000	0
14/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	72.0000	71.0000	(1.389)	0	0	0
14/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,798.0000	4,785.0000	(0.271)	0	0	0
14/10/2009	R201	2010/05/06			Bond Future	8.7490	8.7460	(0.034)	0.0000	0.0000	0
14/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,064.0000	2,054.0000	(0.484)	0	0	0
14/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,130.0000	1,130.0000	-	0	0	0
14/10/2009	R201	2010/08/05			Bond Future	8.7960	8.7930	(0.034)	0.0000	0.0000	0
14/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,561.0000	1,553.0000	(0.512)	0	0	0
14/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,283.0000	2,286.0000	0.131	0	0	0
14/10/2009	R203	2009/11/05			Bond Future	9.0250	9.0320	0.078	0.0000	0.0000	1,570
14/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,682.0000	8,720.0000	0.438	0	0	0
14/10/2009	R203	2010/02/04			Bond Future	9.1110	9.1190	0.088	0.0000	0.0000	0
14/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,179.0000	5,212.0000	0.637	0	0	0
14/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	253.0000	244.0000	(3.557)	0	0	0
14/10/2009	R203	2010/05/06			Bond Future	9.1810	9.1890	0.087	0.0000	0.0000	0
14/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,810.0000	1,786.0000	(1.326)	0	0	0
14/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,738.0000	2,755.0000	0.621	0	0	0
14/10/2009	R203	2010/08/05			Bond Future	9.2300	9.2390	0.098	0.0000	0.0000	0
14/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,838.0000	2,810.0000	(0.987)	0	0	0
14/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,739.0000	2,756.0000	0.621	0	0	0
14/10/2009	R204	2009/11/05			Bond Future	9.0420	9.0500	0.088	0.0000	0.0000	3,599
14/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,637.0000	9,684.0000	0.488	0	0	0
14/10/2009	R204	2009/11/05	7.50	Call	Option on Bond 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
14/10/2009	R204	2010/02/04			Bond Future	9.1160	9.1240	0.088	0.0000	0.0000	0
14/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,735.0000	5,771.0000	0.628	0	0	0
14/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	289.0000	279.0000	(3.460)	0	0	0
14/10/2009	R204	2010/05/06			Bond Future	9.1810	9.1890	0.087	0.0000	0.0000	0
14/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,979.0000	1,954.0000	(1.263)	0	0	0
14/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,000.0000	3,019.0000	0.633	0	0	0
14/10/2009	R204	2010/08/05			Bond Future	9.2270	9.2360	0.098	0.0000	0.0000	0
14/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,159.0000	3,128.0000	(0.981)	0	0	0
14/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,033.0000	3,051.0000	0.593	0	0	0
14/10/2009	R206	2009/11/05			Bond Future	8.6510	8.6570	0.069	0.0000	0.0000	1,140
14/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,969.0000	3,989.0000	0.504	0	0	0
14/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/10/2009	R206	2010/02/04			Bond Future	8.7570	8.7640	0.080	0.0000	0.0000	0
14/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	113.0000	109.0000	(3.540)	0	0	0
14/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,220.0000	4,239.0000	0.450	0	0	0
14/10/2009	R206	2010/05/06			Bond Future	8.8550	8.8630	0.090	0.0000	0.0000	0
14/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,692.0000	1,701.0000	0.532	0	0	0
14/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,376.0000	1,361.0000	(1.090)	0	0	0
14/10/2009	R206	2010/08/05			Bond Future	8.9230	8.9330	0.112	0.0000	0.0000	0
14/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,558.0000	1,568.0000	0.642	0	0	0
14/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,775.0000	1,757.0000	(1.014)	0	0	0
14/10/2009	R207	2009/11/05			Bond Future	9.1810	9.1890	0.087	0.0000	0.0000	600
14/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,844.0000	10,891.0000	0.433	0	0	0
14/10/2009	R207	2010/02/04			Bond Future	9.2530	9.2610	0.086	0.0000	0.0000	0
14/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,390.0000	6,428.0000	0.595	0	0	0
14/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	248.0000	239.0000	(3.629)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	R207	2010/05/06			Bond Future	9.3180	9.3270	0.097	0.0000	0.0000	0
14/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,350.0000	2,319.0000	(1.319)	0	0	0
14/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,742.0000	2,762.0000	0.729	0	0	0
14/10/2009	R207	2010/08/05			Bond Future	9.3670	9.3760	0.096	0.0000	0.0000	0
14/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,831.0000	2,848.0000	0.600	0	0	0
14/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,577.0000	3,543.0000	(0.951)	0	0	0
14/10/2009	R208	2009/11/05			Bond Future	9.1800	9.1880	0.087	0.0000	0.0000	5,008
14/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,472.0000	9,522.0000	0.528	0	0	0
14/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R208	2010/02/04			Bond Future	9.2480	9.2560	0.087	0.0000	0.0000	0
14/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,184.0000	5,218.0000	0.656	0	0	0
14/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	482.0000	468.0000	(2.905)	0	0	0
14/10/2009	R208	2010/05/06			Bond Future	9.3050	9.3140	0.097	0.0000	0.0000	0
14/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,464.0000	2,431.0000	(1.339)	0	0	0
14/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,793.0000	2,814.0000	0.752	0	0	0
14/10/2009	R208	2010/08/05			Bond Future	9.3470	9.3560	0.096	0.0000	0.0000	0
14/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,898.0000	2,916.0000	0.621	0	0	0
14/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,790.0000	3,755.0000	(0.923)	0	0	0
14/10/2009	R209	2009/11/05			Bond Future	8.6710	8.7100	0.450	8.7000	8.7000	3,565
14/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	2,904.0000	2,629.0000	(9.470)	0	0	0
14/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	290.0000	333.0000	14.828	0	0	0
14/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	2,970
14/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	10,671.0000	10,989.0000	2.980	0	0	0
14/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,043.0000	7,725.0000	(3.954)	0	0	0
14/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
14/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,263.0000	13,581.0000	2.398	0	0	0
14/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,979.0000	16,297.0000	1.990	0	0	0
14/10/2009	R209	2009/11/05	7.25	Call	Option on Bond 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
14/10/2009	R209	2010/02/04			Bond Future	8.7050	8.7450	0.460	0.0000	0.0000	0
14/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,076.0000	11,379.0000	2.736	0	0	0
14/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	147.0000	127.0000	(13.605)	0	0	2,500
14/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,660.0000	9,356.0000	(3.147)	0	0	0
14/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	245.0000	266.0000	8.571	0	0	0
14/10/2009	R209	2010/05/06			Bond Future	8.7310	8.7720	0.470	0.0000	0.0000	0
14/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,402.0000	4,584.0000	4.134	0	0	0
14/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,498.0000	2,350.0000	(5.925)	0	0	0
14/10/2009	R209	2010/08/05			Bond Future	8.7450	8.7870	0.480	0.0000	0.0000	0
14/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,203.0000	4,356.0000	3.640	0	0	0
14/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,243.0000	4,060.0000	(4.313)	0	0	0
14/10/2009	TRT1	2009/11/05			Index Future	292.1420	291.7460	(0.136)	0.0000	0.0000	100
14/10/2009	TRT1	2010/02/04			Index Future	297.4510	297.0400	(0.138)	0.0000	0.0000	0
14/10/2009	TRT1	2010/05/06			Index Future	303.1660	302.7430	(0.140)	0.0000	0.0000	0
14/10/2009	ZAAD	2009/12/14			Currency Future	6.7051	6.6896	(0.231)	0.0000	0.0000	4,500
14/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	677.0000	662.0000	(2.216)	0	0	0
14/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	412.0000	423.0000	2.670	0	0	0
14/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
14/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,305.0000	4,290.0000	(0.348)	0	0	0
14/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	540.0000	553.0000	2.407	0	0	0
14/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,255.0000	4,240.0000	(0.353)	0	0	0
14/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	585.0000	598.0000	2.222	0	0	0
14/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	541.0000	527.0000	(2.588)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	541.0000	527.0000	(2.588)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
14/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	257.0000	266.0000	3.502	0	0	0
14/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	372.0000	360.0000	(3.226)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
14/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0

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14/10/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	122.0000	127.0000	4.098	0	0	0
14/10/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	630.0000	643.0000	2.063	0	0	0
14/10/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	332.0000	342.0000	3.012	0	0	0
14/10/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	294.0000	303.0000	3.061	0	0	0
14/10/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
14/10/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/10/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	454.0000	441.0000	(2.863)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
14/10/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	191.0000	198.0000	3.665	0	0	0
14/10/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
14/10/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,649.0000	1,665.0000	0.970	0	0	0
14/10/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	261.0000	250.0000	(4.215)	0	0	0
14/10/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
14/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
14/10/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	585.0000	571.0000	(2.393)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	723.0000	709.0000	(1.936)	0	0	0
14/10/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,305.0000	3,290.0000	(0.454)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	413.0000	400.0000	(3.148)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	195.0000	186.0000	(4.615)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
14/10/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
14/10/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	227.0000	217.0000	(4.405)	0	0	0
14/10/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
14/10/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,795.0000	7,810.0000	0.192	0	0	0
14/10/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,956.0000	1,940.0000	(0.818)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
14/10/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/10/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
14/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	333.0000	321.0000	(3.604)	0	0	0
14/10/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	294.0000	303.0000	3.061	0	0	0
14/10/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,146.0000	3,161.0000	0.477	0	0	0



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14/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,955.0000	2,940.0000	(0.508)	0	0	0
14/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	454.0000	465.0000	2.423	0	0	0
14/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,795.0000	5,810.0000	0.259	0	0	0
14/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	818.0000	803.0000	(1.834)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	140.0000	146.0000	4.286	0	0	0
14/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,145.0000	6,160.0000	0.244	0	0	0
14/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	371.0000	381.0000	2.695	0	0	0
14/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	412.0000	423.0000	2.670	0	0	0
14/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,155.0000	4,140.0000	(0.361)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	631.0000	616.0000	(2.377)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
14/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
14/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
14/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
14/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
14/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	497.0000	508.0000	2.213	0	0	0
14/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
14/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	497.0000	483.0000	(2.817)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	161.0000	168.0000	4.348	0	0	0
14/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	372.0000	360.0000	(3.226)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	413.0000	400.0000	(3.148)	0	0	0
14/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,645.0000	4,660.0000	0.323	0	0	0
14/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,898.0000	1,913.0000	0.790	0	0	0

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14/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	454.0000	441.0000	(2.863)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,645.0000	7,660.0000	0.196	0	0	0
14/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	497.0000	508.0000	2.213	0	0	0
14/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
14/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	223.0000	231.0000	3.587	0	0	0
14/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
14/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,895.0000	3,911.0000	0.411	0	0	0
14/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	161.0000	168.0000	4.348	0	0	0
14/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	332.0000	342.0000	3.012	0	0	0
14/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,195.0000	6,210.0000	0.242	0	0	0
14/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	140.0000	146.0000	4.286	0	0	0
14/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	146.0000	138.0000	(5.479)	0	0	0
14/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,155.0000	2,140.0000	(0.696)	0	0	0
14/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	91.0000	95.0000	4.396	0	0	0
14/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	257.0000	266.0000	3.502	0	0	0
14/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,195.0000	8,210.0000	0.183	0	0	0
14/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,795.0000	3,811.0000	0.422	0	0	0
14/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,856.0000	1,840.0000	(0.862)	0	0	0
14/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
14/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,255.0000	3,240.0000	(0.461)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0

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14/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,110.0000	1,095.0000	(1.351)	0	0	0
14/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,699.0000	1,714.0000	0.883	0	0	0
14/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	195.0000	186.0000	(4.615)	0	0	0
14/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,895.0000	7,910.0000	0.190	0	0	0
14/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,258.0000	1,243.0000	(1.192)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,205.0000	4,190.0000	(0.357)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,305.0000	2,290.0000	(0.651)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	223.0000	231.0000	3.587	0	0	0
14/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,905.0000	2,890.0000	(0.516)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,855.0000	5,840.0000	(0.256)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,905.0000	3,890.0000	(0.384)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,055.0000	4,040.0000	(0.370)	0	0	0
14/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,745.0000	7,760.0000	0.194	0	0	0
14/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,308.0000	1,293.0000	(1.147)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,358.0000	1,342.0000	(1.178)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,745.0000	5,760.0000	0.261	0	0	0
14/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,095.0000	6,110.0000	0.246	0	0	0
14/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,095.0000	4,111.0000	0.391	0	0	0
14/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,159.0000	1,144.0000	(1.294)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,055.0000	3,040.0000	(0.491)	0	0	0
14/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,855.0000	2,840.0000	(0.525)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	296.0000	285.0000	(3.716)	0	0	0
14/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,955.0000	3,940.0000	(0.379)	0	0	0
14/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,848.0000	1,864.0000	0.866	0	0	0
14/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,055.0000	2,040.0000	(0.730)	0	0	0
14/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,695.0000	3,711.0000	0.433	0	0	0
14/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,355.0000	4,340.0000	(0.344)	0	0	0
14/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	333.0000	321.0000	(3.604)	0	0	0
14/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,749.0000	1,764.0000	0.858	0	0	0
14/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,855.0000	3,840.0000	(0.389)	0	0	0
14/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,695.0000	7,710.0000	0.195	0	0	0
14/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,845.0000	3,861.0000	0.416	0	0	0
14/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,061.0000	1,046.0000	(1.414)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,695.0000	5,710.0000	0.263	0	0	0
14/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
14/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,745.0000	3,761.0000	0.427	0	0	0
14/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,095.0000	8,110.0000	0.185	0	0	0
14/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,845.0000	7,860.0000	0.191	0	0	0
14/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,105.0000	2,090.0000	(0.713)	0	0	0
14/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,097.0000	2,113.0000	0.763	0	0	0
14/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,945.0000	3,961.0000	0.406	0	0	0
14/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	261.0000	250.0000	(4.215)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,948.0000	1,963.0000	0.770	0	0	0
14/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,998.0000	2,013.0000	0.751	0	0	0
14/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,205.0000	3,190.0000	(0.468)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,145.0000	8,160.0000	0.184	0	0	0
14/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,799.0000	1,814.0000	0.834	0	0	0
14/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
14/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,995.0000	4,011.0000	0.401	0	0	0
14/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,205.0000	2,190.0000	(0.680)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,906.0000	1,890.0000	(0.839)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,255.0000	2,240.0000	(0.665)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,995.0000	6,010.0000	0.250	0	0	0
14/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,147.0000	2,162.0000	0.699	0	0	0
14/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,995.0000	8,010.0000	0.188	0	0	0
14/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,145.0000	4,161.0000	0.386	0	0	0
14/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,006.0000	1,990.0000	(0.798)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,209.0000	1,194.0000	(1.241)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,012.0000	996.0000	(1.581)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	866.0000	851.0000	(1.732)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,645.0000	5,660.0000	0.266	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,005.0000	2,990.0000	(0.499)	0	0	0
14/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,645.0000	3,661.0000	0.439	0	0	0
14/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,005.0000	3,990.0000	(0.375)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	914.0000	899.0000	(1.641)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,195.0000	4,211.0000	0.381	0	0	0
14/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,197.0000	2,212.0000	0.683	0	0	0
14/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,105.0000	4,090.0000	(0.365)	0	0	0
14/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,805.0000	3,790.0000	(0.394)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,945.0000	5,960.0000	0.252	0	0	0
14/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,945.0000	7,960.0000	0.189	0	0	0
14/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,047.0000	2,063.0000	0.782	0	0	0
14/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,355.0000	3,340.0000	(0.447)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,355.0000	2,340.0000	(0.637)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	963.0000	948.0000	(1.558)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	771.0000	756.0000	(1.946)	0	0	0
14/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,045.0000	4,061.0000	0.396	0	0	0
14/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,045.0000	8,060.0000	0.186	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,045.0000	6,060.0000	0.248	0	0	0
14/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,805.0000	2,790.0000	(0.535)	0	0	0
14/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,806.0000	1,790.0000	(0.886)	0	0	0
14/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,105.0000	6,090.0000	(0.246)	0	0	0
14/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,605.0000	4,590.0000	(0.326)	0	0	0
14/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,155.0000	6,140.0000	(0.244)	0	0	0
14/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,845.0000	5,860.0000	0.257	0	0	0
14/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,345.0000	4,361.0000	0.368	0	0	0
14/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,105.0000	3,090.0000	(0.483)	0	0	0
14/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,606.0000	1,591.0000	(0.934)	0	0	0
14/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,846.0000	2,861.0000	0.527	0	0	0
14/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,352.0000	1,367.0000	1.109	0	0	0
14/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,395.0000	4,410.0000	0.341	0	0	0
14/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,896.0000	2,911.0000	0.518	0	0	0
14/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,402.0000	1,417.0000	1.070	0	0	0
14/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,895.0000	5,910.0000	0.254	0	0	0
14/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,655.0000	4,640.0000	(0.322)	0	0	0
14/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,656.0000	1,641.0000	(0.906)	0	0	0
14/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,155.0000	3,140.0000	(0.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15			Currency Future	6.7562	6.7405	(0.232)	0.0000	0.0000	4,118
14/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,215.0000	2,229.0000	0.632	0	0	0
14/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
14/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,957.0000	2,941.0000	(0.541)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	278.0000	284.0000	2.158	0	0	0
14/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,923.0000	1,937.0000	0.728	0	0	0
14/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,644.0000	7,660.0000	0.209	0	0	0
14/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
14/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	308.0000	315.0000	2.273	0	0	0
14/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,956.0000	3,941.0000	(0.379)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,109.0000	2,093.0000	(0.759)	0	0	0
14/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,318.0000	1,303.0000	(1.138)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	309.0000	300.0000	(2.913)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	373.0000	380.0000	1.877	0	0	0
14/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,367.0000	1,351.0000	(1.170)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	845.0000	831.0000	(1.657)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,159.0000	2,143.0000	(0.741)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,306.0000	4,291.0000	(0.348)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	491.0000	479.0000	(2.444)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	229.0000	221.0000	(3.493)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	284.0000	275.0000	(3.169)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,106.0000	3,091.0000	(0.483)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,156.0000	4,141.0000	(0.361)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	135.0000	138.0000	2.222	0	0	0
14/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	208.0000	213.0000	2.404	0	0	0
14/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,144.0000	8,160.0000	0.196	0	0	0
14/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,156.0000	3,141.0000	(0.475)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,729.0000	1,743.0000	0.810	0	0	0
14/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	253.0000	259.0000	2.372	0	0	0
14/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	264.0000	255.0000	(3.409)	0	0	0
14/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	199.0000	191.0000	(4.020)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	980.0000	965.0000	(1.531)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,021.0000	2,035.0000	0.693	0	0	0
14/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,895.0000	5,910.0000	0.254	0	0	0
14/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,680.0000	1,694.0000	0.833	0	0	0
14/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,197.0000	4,212.0000	0.357	0	0	0
14/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,306.0000	3,291.0000	(0.454)	0	0	0
14/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
14/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,308.0000	2,293.0000	(0.650)	0	0	0
14/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	442.0000	451.0000	2.036	0	0	0
14/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
14/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,897.0000	3,913.0000	0.411	0	0	0
14/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,358.0000	2,342.0000	(0.679)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,206.0000	4,191.0000	(0.357)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,806.0000	3,791.0000	(0.394)	0	0	0

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14/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,874.0000	1,888.0000	0.747	0	0	0
14/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	562.0000	549.0000	(2.313)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,145.0000	6,160.0000	0.244	0	0	0
14/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
14/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	119.0000	123.0000	3.361	0	0	0
14/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	151.0000	155.0000	2.649	0	0	0
14/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	213.0000	205.0000	(3.756)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
14/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,044.0000	8,060.0000	0.199	0	0	0
14/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,997.0000	4,013.0000	0.400	0	0	0
14/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	802.0000	788.0000	(1.746)	0	0	0
14/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,798.0000	3,813.0000	0.395	0	0	0
14/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
14/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	526.0000	513.0000	(2.471)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	172.0000	166.0000	(3.488)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	253.0000	259.0000	2.372	0	0	0
14/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,171.0000	1,156.0000	(1.281)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	599.0000	586.0000	(2.170)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	309.0000	300.0000	(2.913)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	425.0000	413.0000	(2.824)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	407.0000	415.0000	1.966	0	0	0
14/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,844.0000	7,860.0000	0.204	0	0	0

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14/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
14/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,195.0000	6,210.0000	0.242	0	0	0
14/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	82.0000	84.0000	2.439	0	0	0
14/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	188.0000	192.0000	2.128	0	0	0
14/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,794.0000	7,810.0000	0.205	0	0	0
14/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,811.0000	1,795.0000	(0.883)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,845.0000	5,860.0000	0.257	0	0	0
14/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	638.0000	624.0000	(2.194)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	394.0000	383.0000	(2.792)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,795.0000	5,810.0000	0.259	0	0	0
14/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,807.0000	2,791.0000	(0.570)	0	0	0
14/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,698.0000	3,714.0000	0.433	0	0	0
14/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	516.0000	525.0000	1.744	0	0	0
14/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	308.0000	315.0000	2.273	0	0	0
14/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,171.0000	1,156.0000	(1.281)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
14/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	340.0000	347.0000	2.059	0	0	0
14/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,256.0000	4,241.0000	(0.352)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,045.0000	6,060.0000	0.248	0	0	0
14/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,826.0000	1,840.0000	0.767	0	0	0
14/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,847.0000	3,863.0000	0.416	0	0	0
14/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	677.0000	664.0000	(1.920)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	246.0000	238.0000	(3.252)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
14/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	230.0000	236.0000	2.609	0	0	0
14/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,256.0000	3,241.0000	(0.461)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0

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14/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
14/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	264.0000	255.0000	(3.409)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,995.0000	6,010.0000	0.250	0	0	0
14/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,069.0000	2,083.0000	0.677	0	0	0
14/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,206.0000	3,191.0000	(0.468)	0	0	0
14/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,944.0000	7,960.0000	0.201	0	0	0
14/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	336.0000	326.0000	(2.976)	0	0	0
14/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,047.0000	4,062.0000	0.371	0	0	0
14/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,026.0000	1,011.0000	(1.462)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,694.0000	7,710.0000	0.208	0	0	0
14/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,960.0000	1,944.0000	(0.816)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,220.0000	1,205.0000	(1.230)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,994.0000	8,010.0000	0.200	0	0	0
14/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,209.0000	2,193.0000	(0.724)	0	0	0
14/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,856.0000	3,841.0000	(0.389)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,106.0000	4,091.0000	(0.365)	0	0	0
14/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
14/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,857.0000	2,841.0000	(0.560)	0	0	0
14/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,695.0000	5,710.0000	0.263	0	0	0
14/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,123.0000	1,108.0000	(1.336)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	457.0000	445.0000	(2.626)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

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14/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,861.0000	1,845.0000	(0.860)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
14/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,645.0000	5,660.0000	0.266	0	0	0
14/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	562.0000	549.0000	(2.313)	0	0	0
14/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,894.0000	7,910.0000	0.203	0	0	0
14/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	208.0000	213.0000	2.404	0	0	0
14/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,147.0000	4,162.0000	0.362	0	0	0
14/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	82.0000	84.0000	2.439	0	0	0
14/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,074.0000	1,059.0000	(1.397)	0	0	0
14/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,356.0000	3,341.0000	(0.447)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,258.0000	2,243.0000	(0.664)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	718.0000	704.0000	(1.950)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,648.0000	3,664.0000	0.439	0	0	0
14/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,744.0000	7,760.0000	0.207	0	0	0
14/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	638.0000	624.0000	(2.194)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,059.0000	2,044.0000	(0.729)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,356.0000	4,341.0000	(0.344)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
14/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,745.0000	5,760.0000	0.261	0	0	0
14/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,007.0000	2,991.0000	(0.532)	0	0	0
14/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,010.0000	1,994.0000	(0.796)	0	0	0
14/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,748.0000	3,763.0000	0.400	0	0	0
14/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,269.0000	1,254.0000	(1.182)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	13.0000	13.0000	-	0	0	0

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14/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,006.0000	3,991.0000	(0.374)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
14/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	890.0000	875.0000	(1.685)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,777.0000	1,791.0000	0.788	0	0	0
14/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,194.0000	8,210.0000	0.195	0	0	0
14/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
14/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,166.0000	2,181.0000	0.693	0	0	0
14/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,057.0000	3,041.0000	(0.523)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,118.0000	2,132.0000	0.661	0	0	0
14/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
14/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,056.0000	4,041.0000	(0.370)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	935.0000	920.0000	(1.604)	0	0	0
14/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,910.0000	1,895.0000	(0.785)	0	0	0
14/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
14/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,097.0000	4,112.0000	0.366	0	0	0
14/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,972.0000	1,986.0000	0.710	0	0	0
14/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,094.0000	8,110.0000	0.198	0	0	0
14/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,945.0000	5,960.0000	0.252	0	0	0
14/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,947.0000	3,963.0000	0.405	0	0	0
14/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
14/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,907.0000	2,891.0000	(0.550)	0	0	0
14/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	760.0000	746.0000	(1.842)	0	0	0
14/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,906.0000	3,891.0000	(0.384)	0	0	0

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14/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,095.0000	6,110.0000	0.246	0	0	0
14/10/2009	ZAAD	2010/06/14			Currency Future	6.7991	6.7803	(0.277)	0.0000	0.0000	750
14/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,083.0000	1,065.0000	(1.662)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,752.0000	7,771.0000	0.245	0	0	0
14/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,782.0000	1,798.0000	0.898	0	0	0
14/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	339.0000	347.0000	2.360	0	0	0
14/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	518.0000	505.0000	(2.510)	0	0	0
14/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	388.0000	377.0000	(2.835)	0	0	0
14/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,274.0000	1,256.0000	(1.413)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,702.0000	7,721.0000	0.247	0	0	0
14/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,149.0000	4,130.0000	(0.458)	0	0	0
14/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
14/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,810.0000	3,828.0000	0.472	0	0	0
14/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,057.0000	2,039.0000	(0.875)	0	0	0
14/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
14/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,704.0000	5,723.0000	0.333	0	0	0
14/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	219.0000	225.0000	2.740	0	0	0
14/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	3,999.0000	3,980.0000	(0.475)	0	0	0
14/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,804.0000	5,822.0000	0.310	0	0	0
14/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,050.0000	3,032.0000	(0.590)	0	0	0
14/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
14/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,001.0000	2,982.0000	(0.633)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,802.0000	7,821.0000	0.244	0	0	0
14/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,954.0000	5,972.0000	0.302	0	0	0
14/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,250.0000	3,231.0000	(0.585)	0	0	0
14/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,711.0000	3,729.0000	0.485	0	0	0
14/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

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14/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,249.0000	4,230.0000	(0.447)	0	0	0
14/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
14/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,008.0000	1,989.0000	(0.946)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,829.0000	1,845.0000	0.875	0	0	0
14/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	366.0000	375.0000	2.459	0	0	0
14/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	4,008.0000	4,027.0000	0.474	0	0	0
14/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,156.0000	2,137.0000	(0.881)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,952.0000	7,971.0000	0.239	0	0	0
14/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	365.0000	355.0000	(2.740)	0	0	0
14/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	437.0000	425.0000	(2.746)	0	0	0
14/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,150.0000	3,131.0000	(0.603)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,760.0000	3,779.0000	0.505	0	0	0
14/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	412.0000	401.0000	(2.670)	0	0	0
14/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	6,004.0000	6,022.0000	0.300	0	0	0
14/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	313.0000	320.0000	2.236	0	0	0
14/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	264.0000	270.0000	2.273	0	0	0
14/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
14/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	8,002.0000	8,021.0000	0.237	0	0	0
14/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,299.0000	4,280.0000	(0.442)	0	0	0
14/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,300.0000	3,281.0000	(0.576)	0	0	0
14/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	463.0000	451.0000	(2.592)	0	0	0
14/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	2,068.0000	2,084.0000	0.774	0	0	0



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14/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,304.0000	2,286.0000	(0.781)	0	0	0
14/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	430.0000	439.0000	2.093	0	0	0
14/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
14/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,322.0000	1,304.0000	(1.362)	0	0	0
14/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	329.0000	319.0000	(3.040)	0	0	0
14/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
14/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,035.0000	1,018.0000	(1.643)	0	0	0
14/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,859.0000	3,878.0000	0.492	0	0	0
14/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,854.0000	5,872.0000	0.307	0	0	0
14/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,852.0000	7,871.0000	0.242	0	0	0
14/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	490.0000	477.0000	(2.653)	0	0	0
14/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
14/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	288.0000	295.0000	2.431	0	0	0
14/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,924.0000	1,941.0000	0.884	0	0	0
14/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	241.0000	247.0000	2.490	0	0	0
14/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
14/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,178.0000	1,160.0000	(1.528)	0	0	0
14/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,958.0000	3,977.0000	0.480	0	0	0
14/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,877.0000	1,893.0000	0.852	0	0	0
14/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	2,020.0000	2,036.0000	0.792	0	0	0
14/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,200.0000	3,181.0000	(0.594)	0	0	0
14/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,049.0000	4,030.0000	(0.469)	0	0	0
14/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
14/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,754.0000	5,773.0000	0.330	0	0	0
14/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
14/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
14/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	3,899.0000	3,880.0000	(0.487)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	5.90	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
14/10/2009	ZAAD 2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	4.55	Call	Currency Future	2,255.0000	2,236.0000	(0.843)	0	0	0
14/10/2009	ZAAD 2010/06/14	8.90	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
14/10/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	4,199.0000	4,180.0000	(0.452)	0	0	0
14/10/2009	ZAAD 2010/06/14	8.90	Put	Currency Future	2,161.0000	2,178.0000	0.787	0	0	0
14/10/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	2,205.0000	2,187.0000	(0.816)	0	0	0
14/10/2009	ZAAD 2010/06/14	14.90	Put	Currency Future	8,102.0000	8,121.0000	0.235	0	0	0
14/10/2009	ZAAD 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	10.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/10/2009	ZAAD 2010/06/14	5.60	Call	Currency Future	1,226.0000	1,208.0000	(1.468)	0	0	0
14/10/2009	ZAAD 2010/06/14	5.90	Call	Currency Future	949.0000	932.0000	(1.791)	0	0	0
14/10/2009	ZAAD 2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	12.90	Put	Currency Future	6,103.0000	6,122.0000	0.311	0	0	0
14/10/2009	ZAAD 2010/06/14	12.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2009	ZAAD 2010/06/14	3.90	Call	Currency Future	2,901.0000	2,882.0000	(0.655)	0	0	0
14/10/2009	ZAAD 2010/06/14	4.90	Call	Currency Future	1,909.0000	1,891.0000	(0.943)	0	0	0
14/10/2009	ZAAD 2010/06/14	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/10/2009	ZAAD 2010/06/14	10.90	Put	Currency Future	4,108.0000	4,126.0000	0.438	0	0	0

**Grand Total:** **1,031,857**