



# Derivatives High/Low Report

High/Low for 16/10/2009

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
16/10/2009	\$ / R 2009/12/14			Currency Future	7.3459	7.4345	1.206	7.4600	7.3900	354,663
16/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	100.0000	123.0000	23.000	0	0	0
16/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	56.0000	69.0000	23.214	0	0	100
16/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,131.0000	1,049.0000	(7.250)	0	0	0
16/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,813.0000	1,727.0000	(4.744)	0	0	0
16/10/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	134.0000	164.0000	22.388	0	0	39
16/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	6,054.0000	5,966.0000	(1.454)	0	0	0
16/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
16/10/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
16/10/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,457.0000	2,369.0000	(3.582)	0	0	0
16/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,764.0000	1,678.0000	(4.875)	0	0	0
16/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,348.0000	1,436.0000	6.528	0	0	0
16/10/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,597.0000	1,685.0000	5.510	0	0	0
16/10/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	850.0000	773.0000	(9.059)	0	0	0
16/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	388.0000	329.0000	(15.206)	0	0	0
16/10/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,254.0000	7,166.0000	(1.213)	0	0	0
16/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	29.0000	37.0000	27.586	0	0	247
16/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,504.0000	5,416.0000	(1.599)	0	0	0
16/10/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	198.0000	163.0000	(17.677)	0	0	0
16/10/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	633.0000	710.0000	12.164	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	284.0000	234.0000	(17.606)	0	0	10
16/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	13.0000	16.0000	23.077	0	0	15,512
16/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	1,084.0000	1,002.0000	(7.565)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	433.0000	501.0000	15.704	0	0	0
16/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	180.0000	218.0000	21.111	0	0	21
16/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,567.0000	1,482.0000	(5.424)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	68.0000	84.0000	23.529	0	0	0
16/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,421.0000	1,336.0000	(5.982)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,754.0000	4,666.0000	(1.851)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,346.0000	2,435.0000	3.794	0	0	0
16/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,596.0000	2,685.0000	3.428	0	0	0
16/10/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	721.0000	801.0000	11.096	0	0	0
16/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	672.0000	599.0000	(10.863)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,855.0000	2,767.0000	(3.082)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,498.0000	1,586.0000	5.874	0	0	0
16/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,323.0000	1,240.0000	(6.274)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,756.0000	2,668.0000	(3.193)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	6,004.0000	5,916.0000	(1.466)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,854.0000	4,766.0000	(1.813)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
16/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	37.0000	26.0000	(29.730)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	426.0000	364.0000	(14.554)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	51.0000	63.0000	23.529	0	0	0
16/10/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
16/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	244.0000	297.0000	21.721	0	0	0
16/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	8,004.0000	7,916.0000	(1.099)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	896.0000	818.0000	(8.705)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,654.0000	6,566.0000	(1.323)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,046.0000	2,135.0000	4.350	0	0	0
16/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	42.0000	53.0000	26.190	0	0	87
16/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,205.0000	3,116.0000	(2.777)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
16/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	45.0000	32.0000	(28.889)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	100.0000	123.0000	23.000	0	0	0
16/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
16/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,904.0000	4,816.0000	(1.794)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	398.0000	463.0000	16.332	0	0	0
16/10/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	219.0000	269.0000	22.831	0	0	0
16/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	61.0000	76.0000	24.590	0	0	2,560
16/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	42.0000	53.0000	26.190	0	0	0
16/10/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	11,185
16/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,227.0000	1,144.0000	(6.764)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,904.0000	7,816.0000	(1.113)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	223.0000	184.0000	(17.489)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	716.0000	642.0000	(10.335)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	896.0000	818.0000	(8.705)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
16/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,455.0000	3,366.0000	(2.576)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,304.0000	4,216.0000	(2.045)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,204.0000	8,116.0000	(1.073)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	87.0000	67.0000	(22.989)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	805.0000	729.0000	(9.441)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,275.0000	1,192.0000	(6.510)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,110.0000	2,023.0000	(4.123)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,697.0000	1,785.0000	5.186	0	0	0
16/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	464.0000	401.0000	(13.578)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,654.0000	5,566.0000	(1.556)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	3,055.0000	2,967.0000	(2.881)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,204.0000	6,116.0000	(1.418)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,454.0000	7,366.0000	(1.181)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	110.0000	135.0000	22.727	142	142	1,000
16/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	163.0000	198.0000	21.472	0	0	747
16/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	989.0000	909.0000	(8.089)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,275.0000	1,192.0000	(6.510)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,955.0000	2,867.0000	(2.978)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,604.0000	5,516.0000	(1.570)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,696.0000	2,785.0000	3.301	0	0	0
16/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	148.0000	180.0000	21.622	0	0	0
16/10/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,557.0000	2,469.0000	(3.442)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	5,004.0000	4,916.0000	(1.759)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	545.0000	477.0000	(12.477)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,448.0000	1,536.0000	6.077	0	0	0
16/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	352.0000	296.0000	(15.909)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	5,104.0000	5,016.0000	(1.724)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

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16/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,204.0000	7,116.0000	(1.222)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	74.0000	92.0000	24.324	0	0	1,700
16/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	6,104.0000	6,016.0000	(1.442)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,446.0000	2,535.0000	3.639	0	0	0
16/10/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	180.0000	218.0000	21.111	0	0	0
16/10/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	629.0000	558.0000	(11.288)	0	0	100
16/10/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	2,159.0000	2,073.0000	(3.983)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,304.0000	6,216.0000	(1.396)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,796.0000	3,885.0000	2.345	0	0	0
16/10/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,051.0000	1,139.0000	8.373	0	0	0
16/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,604.0000	7,516.0000	(1.157)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,299.0000	1,387.0000	6.774	0	0	0
16/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	284.0000	234.0000	(17.606)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	318.0000	264.0000	(16.981)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	82.0000	101.0000	23.171	0	0	0
16/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,806.0000	2,717.0000	(3.172)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	25.0000	17.0000	(32.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,606.0000	2,518.0000	(3.377)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,404.0000	7,316.0000	(1.189)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,296.0000	3,385.0000	2.700	0	0	0
16/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	352.0000	296.0000	(15.909)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	586.0000	517.0000	(11.775)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,504.0000	4,416.0000	(1.954)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,296.0000	2,385.0000	3.876	0	0	0
16/10/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,046.0000	4,135.0000	2.200	0	0	0
16/10/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	8,054.0000	7,966.0000	(1.093)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
16/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,454.0000	4,366.0000	(1.976)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	812.0000	895.0000	10.222	0	0	0
16/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,496.0000	2,585.0000	3.566	0	0	0
16/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	954.0000	1,040.0000	9.015	0	0	0
16/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,405.0000	3,316.0000	(2.614)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,704.0000	3,616.0000	(2.376)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,704.0000	5,616.0000	(1.543)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	63.0000	47.0000	(25.397)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	591.0000	666.0000	12.690	0	0	0
16/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,546.0000	2,635.0000	3.496	0	0	0
16/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	15.0000	19.0000	26.667	0	0	75
16/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,507.0000	2,419.0000	(3.510)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,305.0000	3,216.0000	(2.693)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,912.0000	1,826.0000	(4.498)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	53.0000	39.0000	(26.415)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,954.0000	7,866.0000	(1.106)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	4,104.0000	4,016.0000	(2.144)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	1,946.0000	2,035.0000	4.573	0	0	0
16/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	549.0000	623.0000	13.479	0	0	0
16/10/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	32.0000	40.0000	25.000	0	0	50
16/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,372.0000	1,288.0000	(6.122)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,507.0000	2,419.0000	(3.510)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	75.0000	56.0000	(25.333)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	91.0000	112.0000	23.077	0	0	0
16/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	1,036.0000	956.0000	(7.722)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,469.0000	1,385.0000	(5.718)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,665.0000	1,580.0000	(5.105)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	154.0000	124.0000	(19.481)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	906.0000	991.0000	9.382	0	0	0
16/10/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,101.0000	1,188.0000	7.902	0	0	0
16/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	9,054.0000	8,966.0000	(0.972)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	672.0000	599.0000	(10.863)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,227.0000	1,144.0000	(6.764)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	300.0000	358.0000	19.333	0	0	0
16/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,806.0000	2,717.0000	(3.172)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,905.0000	2,817.0000	(3.029)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	2,946.0000	3,035.0000	3.021	0	0	0
16/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	68.0000	84.0000	23.529	0	0	200
16/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
16/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	471.0000	541.0000	14.862	0	0	0
16/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,904.0000	6,816.0000	(1.275)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,396.0000	2,485.0000	3.715	0	0	0
16/10/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	943.0000	864.0000	(8.378)	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
16/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	148.0000	180.0000	21.622	0	0	0
16/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	760.0000	685.0000	(9.868)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,304.0000	5,216.0000	(1.659)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,154.0000	7,066.0000	(1.230)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,547.0000	1,636.0000	5.753	0	0	0
16/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,398.0000	1,486.0000	6.295	0	0	0
16/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	102.0000	79.0000	(22.549)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	122.0000	149.0000	22.131	0	0	0
16/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	504.0000	438.0000	(13.095)	0	0	200
16/10/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,179.0000	1,097.0000	(6.955)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,904.0000	8,816.0000	(0.988)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,896.0000	2,985.0000	3.073	0	0	0
16/10/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,096.0000	3,185.0000	2.875	0	0	0
16/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,854.0000	8,766.0000	(0.994)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	253.0000	208.0000	(17.787)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
16/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,704.0000	6,616.0000	(1.313)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	7,104.0000	7,016.0000	(1.239)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,897.0000	1,985.0000	4.639	0	0	0
16/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,954.0000	3,866.0000	(2.226)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.30	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
16/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,854.0000	6,766.0000	(1.284)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	38.0000	48.0000	26.316	0	0	100
16/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
16/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,504.0000	5,416.0000	(1.599)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	509.0000	581.0000	14.145	0	0	0
16/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	859.0000	943.0000	9.779	0	0	0
16/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,150.0000	1,238.0000	7.652	0	0	0
16/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	545.0000	477.0000	(12.477)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
16/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,616.0000	1,531.0000	(5.260)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,304.0000	4,216.0000	(2.045)	0	0	0
16/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,154.0000	9,066.0000	(0.961)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,096.0000	2,185.0000	4.246	0	0	0
16/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
16/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,756.0000	2,668.0000	(3.193)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,046.0000	3,135.0000	2.922	0	0	0
16/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	91.0000	112.0000	23.077	0	0	10
16/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,372.0000	1,288.0000	(6.122)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,518.0000	1,433.0000	(5.599)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,754.0000	3,666.0000	(2.344)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	154.0000	124.0000	(19.481)	0	0	5,000
16/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,704.0000	4,616.0000	(1.871)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	56.0000	69.0000	23.214	0	0	0
16/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,656.0000	2,568.0000	(3.313)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
16/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	464.0000	401.0000	(13.578)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	5,004.0000	4,916.0000	(1.759)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,754.0000	7,666.0000	(1.135)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.20	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
16/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	300.0000	358.0000	19.333	0	0	0
16/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
16/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,567.0000	1,482.0000	(5.424)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	110.0000	135.0000	22.727	0	0	0
16/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	75.0000	56.0000	(25.333)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,554.0000	7,466.0000	(1.165)	0	0	0
16/10/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,954.0000	4,866.0000	(1.776)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
16/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,323.0000	1,240.0000	(6.274)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,304.0000	5,216.0000	(1.659)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,654.0000	8,566.0000	(1.017)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	504.0000	438.0000	(13.095)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,804.0000	3,716.0000	(2.313)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,396.0000	3,485.0000	2.621	0	0	0
16/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,704.0000	8,616.0000	(1.011)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	3,000
16/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,706.0000	2,618.0000	(3.252)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	471.0000	541.0000	14.862	0	0	0
16/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,804.0000	7,716.0000	(1.128)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	7,054.0000	6,966.0000	(1.248)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,504.0000	8,416.0000	(1.035)	0	0	0
16/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	21.0000	26.0000	23.810	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
16/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,110.0000	2,023.0000	(4.123)	0	0	0
16/10/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,249.0000	1,337.0000	7.046	0	0	0
16/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
16/10/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,604.0000	3,516.0000	(2.442)	0	0	0
16/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,604.0000	8,516.0000	(1.023)	0	0	0
16/10/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
16/10/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
16/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	20.0000	13.0000	(35.000)	0	0	0
16/10/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,246.0000	2,335.0000	3.963	0	0	0
16/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	989.0000	909.0000	(8.089)	0	0	0
16/10/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	7,004.0000	6,916.0000	(1.256)	0	0	0
16/10/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	175.0000	142.0000	(18.857)	0	0	100
16/10/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	363.0000	427.0000	17.631	0	0	0
16/10/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,804.0000	6,716.0000	(1.293)	0	0	0
16/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,131.0000	1,049.0000	(7.250)	0	0	0
16/10/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	1,847.0000	1,935.0000	4.764	0	0	0
16/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	271.0000	327.0000	20.664	0	0	0
16/10/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	135.0000	107.0000	(20.741)	0	0	0
16/10/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
16/10/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,407.0000	2,320.0000	(3.614)	0	0	0
16/10/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	9,004.0000	8,916.0000	(0.977)	0	0	0
16/10/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,863.0000	1,776.0000	(4.670)	0	0	0
16/10/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,504.0000	6,416.0000	(1.353)	0	0	0
16/10/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	1,036.0000	956.0000	(7.722)	0	0	0
16/10/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	766.0000	848.0000	10.705	0	0	0
16/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	110.0000	135.0000	22.727	0	0	0
16/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,205.0000	3,116.0000	(2.777)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,204.0000	4,116.0000	(2.093)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,846.0000	2,935.0000	3.127	0	0	0
16/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,504.0000	7,416.0000	(1.173)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,146.0000	2,235.0000	4.147	0	0	0
16/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	199.0000	243.0000	22.111	0	0	13,513
16/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	464.0000	401.0000	(13.578)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,804.0000	4,716.0000	(1.832)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,308.0000	2,221.0000	(3.769)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,604.0000	6,516.0000	(1.333)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,346.0000	3,435.0000	2.660	0	0	0
16/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,446.0000	3,535.0000	2.583	0	0	0
16/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	9.0000	11.0000	22.222	0	0	100
16/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,804.0000	8,716.0000	(1.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,962.0000	1,875.0000	(4.434)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	4,004.0000	3,916.0000	(2.198)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,747.0000	1,835.0000	5.037	0	0	0
16/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,146.0000	3,235.0000	2.829	0	0	0
16/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,246.0000	3,335.0000	2.742	0	0	0
16/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	331.0000	392.0000	18.429	0	0	0
16/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,304.0000	8,216.0000	(1.060)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,746.0000	2,835.0000	3.241	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,954.0000	6,866.0000	(1.265)	0	0	0
16/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	118.0000	92.0000	(22.034)	0	0	0
16/10/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	2,060.0000	1,974.0000	(4.175)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,863.0000	1,776.0000	(4.670)	0	0	0
16/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,200.0000	1,287.0000	7.250	0	0	0
16/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,754.0000	6,666.0000	(1.303)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,355.0000	3,266.0000	(2.653)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,904.0000	5,816.0000	(1.491)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,404.0000	4,316.0000	(1.998)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,604.0000	4,516.0000	(1.911)	0	0	0
16/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	9,104.0000	9,016.0000	(0.967)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,196.0000	3,285.0000	2.785	0	0	0
16/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
16/10/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,204.0000	5,116.0000	(1.691)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,954.0000	8,866.0000	(0.983)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,554.0000	3,466.0000	(2.476)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,606.0000	2,518.0000	(3.377)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	1,996.0000	2,085.0000	4.459	0	0	0
16/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,196.0000	2,285.0000	4.053	0	0	0
16/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,496.0000	3,585.0000	2.546	0	0	0
16/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	5.0000	6.0000	20.000	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
16/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	760.0000	685.0000	(9.868)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,754.0000	5,666.0000	(1.529)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,404.0000	6,316.0000	(1.374)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	3,155.0000	3,066.0000	(2.821)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,354.0000	5,266.0000	(1.644)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,554.0000	4,466.0000	(1.932)	0	0	0
16/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
16/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,554.0000	8,466.0000	(1.029)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,754.0000	8,666.0000	(1.005)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,255.0000	3,166.0000	(2.734)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,209.0000	2,122.0000	(3.938)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,504.0000	4,416.0000	(1.954)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,696.0000	3,785.0000	2.408	0	0	0
16/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,962.0000	1,875.0000	(4.434)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,764.0000	1,678.0000	(4.875)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,904.0000	3,816.0000	(2.254)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	3,105.0000	3,017.0000	(2.834)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,754.0000	4,666.0000	(1.851)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,358.0000	2,270.0000	(3.732)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	3,946.0000	4,035.0000	2.255	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
16/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,204.0000	4,116.0000	(2.093)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,954.0000	5,866.0000	(1.478)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,854.0000	5,766.0000	(1.503)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	6,004.0000	5,916.0000	(1.466)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,454.0000	5,366.0000	(1.613)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	3,005.0000	2,917.0000	(2.928)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,254.0000	4,166.0000	(2.069)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,954.0000	4,866.0000	(1.776)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,505.0000	3,416.0000	(2.539)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,854.0000	3,766.0000	(2.283)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	2,996.0000	3,085.0000	2.971	0	0	0
16/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
16/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,646.0000	3,735.0000	2.441	0	0	0
16/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,616.0000	1,531.0000	(5.260)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,954.0000	3,866.0000	(2.226)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,002.0000	1,089.0000	8.683	0	0	0
16/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,154.0000	4,066.0000	(2.118)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,654.0000	3,566.0000	(2.408)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	5,054.0000	4,966.0000	(1.741)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,154.0000	8,066.0000	(1.079)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,454.0000	6,366.0000	(1.363)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,704.0000	3,616.0000	(2.376)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,547.0000	1,636.0000	5.753	0	0	0
16/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	591.0000	666.0000	12.690	0	0	0
16/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,554.0000	6,466.0000	(1.343)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,455.0000	3,366.0000	(2.576)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,454.0000	8,366.0000	(1.041)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,654.0000	4,566.0000	(1.891)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,554.0000	4,466.0000	(1.932)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
16/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,546.0000	2,635.0000	3.496	0	0	0
16/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,546.0000	3,635.0000	2.510	0	0	0
16/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,554.0000	5,466.0000	(1.584)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,354.0000	4,266.0000	(2.021)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,354.0000	6,266.0000	(1.385)	0	0	0
16/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	45.0000	32.0000	(28.889)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,596.0000	3,685.0000	2.475	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
16/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,846.0000	3,935.0000	2.314	0	0	0
16/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,154.0000	6,066.0000	(1.430)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	2,011.0000	1,924.0000	(4.326)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,454.0000	5,366.0000	(1.613)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,258.0000	2,171.0000	(3.853)	0	0	0
16/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,754.0000	5,666.0000	(1.529)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,154.0000	5,066.0000	(1.707)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,404.0000	8,316.0000	(1.047)	0	0	0
16/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,254.0000	5,166.0000	(1.675)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	4,054.0000	3,966.0000	(2.171)	0	0	0
16/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,855.0000	2,767.0000	(3.082)	0	0	0
16/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
16/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,469.0000	1,385.0000	(5.718)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,254.0000	6,166.0000	(1.407)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,646.0000	2,735.0000	3.364	0	0	0
16/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,454.0000	4,366.0000	(1.976)	0	0	0
16/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,518.0000	1,433.0000	(5.599)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,796.0000	3,885.0000	2.345	0	0	0
16/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,797.0000	1,885.0000	4.897	0	0	0
16/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,796.0000	2,885.0000	3.183	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	31.0000	21.0000	(32.258)	0	0	0
16/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	676.0000	755.0000	11.686	0	0	0
16/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,647.0000	1,735.0000	5.343	0	0	0
16/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,358.0000	2,270.0000	(3.732)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,354.0000	8,266.0000	(1.053)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
16/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,746.0000	3,835.0000	2.376	0	0	0
16/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,258.0000	2,171.0000	(3.853)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	8,104.0000	8,016.0000	(1.086)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,254.0000	8,166.0000	(1.066)	0	0	0
16/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	812.0000	895.0000	10.222	0	0	0
16/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,896.0000	3,985.0000	2.284	0	0	0
16/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,896.0000	2,985.0000	3.073	0	0	0
16/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,897.0000	1,985.0000	4.639	0	0	0
16/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	906.0000	991.0000	9.382	0	0	0
16/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
16/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	3,996.0000	4,085.0000	2.227	0	0	0
16/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15			Currency Future	7.4726	7.5622	1.199	7.5600	7.5500	30,700
16/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	937.0000	866.0000	(7.577)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
16/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
16/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,019.0000	1,102.0000	8.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	160.0000	179.0000	11.875	0	0	0
16/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	168.0000	188.0000	11.905	0	0	0
16/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,448.0000	3,360.0000	(2.552)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	6,028.0000	5,939.0000	(1.476)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,420.0000	2,334.0000	(3.554)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
16/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,529.0000	5,440.0000	(1.610)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
16/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,063.0000	1,148.0000	7.996	0	0	0
16/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	895.0000	826.0000	(7.709)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,614.0000	2,528.0000	(3.290)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,596.0000	3,508.0000	(2.447)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,893.0000	1,809.0000	(4.437)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,375.0000	2,464.0000	3.747	0	0	0
16/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	322.0000	286.0000	(11.180)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	132.0000	147.0000	11.364	0	0	0
16/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,516.0000	1,436.0000	(5.277)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
16/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	96.0000	107.0000	11.458	0	0	0
16/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,858.0000	2,771.0000	(3.044)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,928.0000	7,838.0000	(1.135)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,027.0000	2,116.0000	4.391	0	0	0
16/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	664.0000	734.0000	10.542	0	0	0
16/10/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	110.0000	122.0000	10.909	0	0	0
16/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,251.0000	3,163.0000	(2.707)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,424.0000	1,345.0000	(5.548)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,956.0000	2,869.0000	(2.943)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,981.0000	4,892.0000	(1.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,109.0000	1,035.0000	(6.673)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
16/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,429.0000	5,340.0000	(1.639)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,180.0000	5,091.0000	(1.718)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	371.0000	422.0000	13.747	0	0	0
16/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	0.0000	422.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,858.0000	2,771.0000	(3.044)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,323.0000	2,238.0000	(3.659)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,563.0000	1,482.0000	(5.182)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
16/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	90.0000	76.0000	(15.556)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	348.0000	310.0000	(10.920)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	378.0000	335.0000	(11.376)	327	327	200
16/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,287.0000	1,210.0000	(5.983)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,809.0000	2,722.0000	(3.097)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	85.0000	94.0000	10.588	0	0	0
16/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,127.0000	2,216.0000	4.184	0	0	0
16/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	351.0000	397.0000	13.105	0	0	114
16/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	630.0000	698.0000	10.794	0	0	0
16/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	979.0000	908.0000	(7.252)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,468.0000	2,383.0000	(3.444)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
16/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,729.0000	5,639.0000	(1.571)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
16/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	395.0000	448.0000	13.418	0	0	0
16/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	142.0000	121.0000	(14.789)	0	0	500
16/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	157.0000	135.0000	(14.013)	0	0	4,000
16/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
16/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
16/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
16/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	33.0000	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
16/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,732.0000	1,820.0000	5.081	0	0	0
16/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,077.0000	2,166.0000	4.285	0	0	0
16/10/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	240.0000	270.0000	12.500	0	0	4,000
16/10/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	89.0000	98.0000	10.112	0	0	0
16/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
16/10/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
16/10/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,760.0000	2,673.0000	(3.152)	0	0	0
16/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
16/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	813.0000	888.0000	9.225	0	0	0
16/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	0.0000	310.0000	100.000	0	0	0
16/10/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	315.0000	353.0000	12.063	0	0	17
16/10/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	618.0000	558.0000	(9.709)	0	0	0
16/10/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,152.0000	3,065.0000	(2.760)	0	0	0
16/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,614.0000	2,528.0000	(3.290)	0	0	0
16/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
16/10/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,023.0000	3,113.0000	2.977	0	0	0
16/10/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	442.0000	391.0000	(11.538)	0	0	0
16/10/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,497.0000	3,409.0000	(2.516)	0	0	0
16/10/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,328.0000	6,239.0000	(1.406)	0	0	0
16/10/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,479.0000	5,390.0000	(1.624)	0	0	0
16/10/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
16/10/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,380.0000	5,290.0000	(1.673)	0	0	0
16/10/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	893.0000	970.0000	8.623	0	0	0
16/10/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,392.0000	1,479.0000	6.250	0	0	0
16/10/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	145.0000	162.0000	11.724	0	0	0
16/10/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	120.0000	134.0000	11.667	0	0	0
16/10/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,436.0000	4,348.0000	(1.984)	0	0	0
16/10/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
16/10/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	564.0000	628.0000	11.348	0	0	0
16/10/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,624.0000	2,713.0000	3.392	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,073.0000	3,163.0000	2.929	0	0	0
16/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,123.0000	3,213.0000	2.882	0	0	0
16/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	581.0000	522.0000	(10.155)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,198.0000	1,122.0000	(6.344)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,230.0000	5,141.0000	(1.702)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,823.0000	3,912.0000	2.328	0	0	0
16/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	253.0000	285.0000	12.648	0	0	0
16/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,179.0000	2,095.0000	(3.855)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,528.0000	6,438.0000	(1.379)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,907.0000	2,820.0000	(2.993)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,724.0000	2,813.0000	3.267	0	0	0
16/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	854.0000	785.0000	(8.080)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
16/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
16/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,109.0000	1,195.0000	7.755	0	0	0
16/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,398.0000	3,311.0000	(2.560)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	70.0000	58.0000	(17.143)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,273.0000	3,363.0000	2.750	0	0	0
16/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	205.0000	230.0000	12.195	0	0	0
16/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	152.0000	170.0000	11.842	0	0	0
16/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,378.0000	1,299.0000	(5.733)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,579.0000	5,490.0000	(1.595)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	1,879.0000	1,968.0000	4.737	0	0	0
16/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	1,022.0000	950.0000	(7.045)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	1,065.0000	992.0000	(6.854)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	101.0000	112.0000	10.891	0	0	0
16/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0

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16/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
16/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,873.0000	2,963.0000	3.133	0	0	0
16/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	185.0000	208.0000	12.432	0	0	0
16/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,629.0000	5,540.0000	(1.581)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,155.0000	1,241.0000	7.446	0	0	0
16/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	176.0000	197.0000	11.932	0	0	279
16/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,227.0000	2,143.0000	(3.772)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	5,031.0000	4,942.0000	(1.769)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	192.0000	166.0000	(13.542)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	114.0000	97.0000	(14.912)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,425.0000	2,514.0000	3.670	0	0	0
16/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,656.0000	1,574.0000	(4.952)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
16/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,565.0000	2,479.0000	(3.353)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,923.0000	3,013.0000	3.079	0	0	0
16/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	138.0000	154.0000	11.594	0	0	0
16/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,242.0000	1,165.0000	(6.200)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,349.0000	3,261.0000	(2.628)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,201.0000	3,114.0000	(2.718)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,275.0000	2,190.0000	(3.736)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	174.0000	150.0000	(13.793)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,929.0000	2,017.0000	4.562	0	0	0
16/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	813.0000	746.0000	(8.241)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
16/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	1.0000	2.0000	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
16/10/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,634.0000	1,722.0000	5.386	0	0	0
16/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	597.0000	662.0000	10.888	0	0	0
16/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	298.0000	263.0000	(11.745)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	332.0000	373.0000	12.349	0	0	15,890
16/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	282.0000	317.0000	12.411	0	0	350
16/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	733.0000	668.0000	(8.868)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,695.0000	3,607.0000	(2.382)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,634.0000	4,545.0000	(1.921)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	736.0000	809.0000	9.918	0	0	0
16/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	420.0000	475.0000	13.095	0	0	0
16/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	510.0000	455.0000	(10.784)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
16/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,470.0000	1,390.0000	(5.442)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,517.0000	2,431.0000	(3.417)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,073.0000	4,162.0000	2.185	0	0	0
16/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,440.0000	1,528.0000	6.111	0	0	0
16/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	934.0000	1,013.0000	8.458	0	0	0
16/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,349.0000	3,261.0000	(2.628)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,907.0000	2,820.0000	(2.993)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,609.0000	1,528.0000	(5.034)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	216.0000	243.0000	12.500	0	0	0
16/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	410.0000	361.0000	(11.951)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
16/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	82.0000	90.0000	9.756	0	0	0
16/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,202.0000	1,289.0000	7.238	0	0	0
16/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,711.0000	2,625.0000	(3.172)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,844.0000	3,755.0000	(2.315)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	5,081.0000	4,992.0000	(1.752)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,178.0000	6,089.0000	(1.441)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,574.0000	2,664.0000	3.497	0	0	0
16/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,524.0000	2,614.0000	3.566	0	0	0
16/10/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	1,978.0000	2,067.0000	4.499	0	0	0
16/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,893.0000	1,809.0000	(4.437)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
16/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	4,091.0000	4,003.0000	(2.151)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,941.0000	1,857.0000	(4.328)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,779.0000	5,689.0000	(1.557)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,372.0000	2,286.0000	(3.626)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,878.0000	6,788.0000	(1.309)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,276.0000	2,365.0000	3.910	0	0	0
16/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
16/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	4,041.0000	3,953.0000	(2.178)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,783.0000	4,694.0000	(1.861)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
16/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
16/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,297.0000	1,384.0000	6.708	0	0	0
16/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	93.0000	102.0000	9.677	0	0	0
16/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,679.0000	5,589.0000	(1.585)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,941.0000	1,857.0000	(4.328)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	655.0000	594.0000	(9.313)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,288.0000	4,200.0000	(2.052)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,882.0000	4,793.0000	(1.823)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,537.0000	1,625.0000	5.725	0	0	0
16/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	298.0000	334.0000	12.081	0	0	279
16/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,176.0000	2,265.0000	4.090	0	0	0
16/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,662.0000	2,576.0000	(3.231)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,992.0000	3,904.0000	(2.204)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,228.0000	6,139.0000	(1.429)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	127.0000	109.0000	(14.173)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,728.0000	8,638.0000	(1.031)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
16/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,140.0000	4,052.0000	(2.126)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,398.0000	3,311.0000	(2.560)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,932.0000	4,843.0000	(1.805)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,535.0000	4,446.0000	(1.963)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	700.0000	771.0000	10.143	0	0	0
16/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,928.0000	6,838.0000	(1.299)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	976.0000	1,056.0000	8.197	0	0	0
16/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,333.0000	1,254.0000	(5.926)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	6,078.0000	5,989.0000	(1.464)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,337.0000	4,249.0000	(2.029)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	694.0000	631.0000	(9.078)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,373.0000	3,462.0000	2.639	0	0	0
16/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	105.0000	117.0000	11.429	0	0	0
16/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,978.0000	5,889.0000	(1.489)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
16/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,325.0000	2,415.0000	3.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,586.0000	1,673.0000	5.485	0	0	0
16/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	53.0000	44.0000	(16.981)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,878.0000	8,788.0000	(1.014)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,344.0000	1,431.0000	6.473	0	0	0
16/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	545.0000	488.0000	(10.459)	0	0	100
16/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	475.0000	422.0000	(11.158)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	5,130.0000	5,042.0000	(1.715)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	267.0000	300.0000	12.360	0	0	10
16/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,830.0000	1,918.0000	4.809	0	0	0
16/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,774.0000	2,863.0000	3.208	0	0	0
16/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,323.0000	3,412.0000	2.678	0	0	0
16/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	772.0000	707.0000	(8.420)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,517.0000	2,431.0000	(3.417)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	68.0000	74.0000	8.824	0	0	0
16/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,878.0000	5,789.0000	(1.514)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	2,036.0000	1,952.0000	(4.126)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,178.0000	8,088.0000	(1.101)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,824.0000	2,913.0000	3.152	0	0	0
16/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	195.0000	219.0000	12.308	0	0	0
16/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,563.0000	1,482.0000	(5.182)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
16/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,845.0000	1,762.0000	(4.499)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/03/15	15.65	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
16/10/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	7,178.0000	7,088.0000	(1.254)	0	0	0
16/10/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	447.0000	504.0000	12.752	0	0	0
16/10/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,423.0000	3,512.0000	2.600	0	0	0
16/10/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,728.0000	6,638.0000	(1.338)	0	0	0
16/10/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,473.0000	3,562.0000	2.563	0	0	0
16/10/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	85.0000	94.0000	10.588	0	0	0
16/10/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
16/10/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
16/10/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,448.0000	3,360.0000	(2.552)	0	0	0
16/10/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,882.0000	4,793.0000	(1.823)	0	0	0
16/10/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,927.0000	8,838.0000	(0.997)	0	0	0
16/10/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
16/10/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	231.0000	202.0000	(12.554)	0	0	110
16/10/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
16/10/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,201.0000	3,114.0000	(2.718)	0	0	0
16/10/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	852.0000	929.0000	9.038	0	0	0
16/10/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	503.0000	564.0000	12.127	0	0	0
16/10/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
16/10/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
16/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
16/10/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,781.0000	1,869.0000	4.941	0	0	0
16/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
16/10/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	533.0000	596.0000	11.820	0	0	0
16/10/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	19.0000	20.0000	5.263	0	0	18,339
16/10/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,475.0000	2,564.0000	3.596	0	0	0
16/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,227.0000	2,143.0000	(3.772)	0	0	0
16/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,893.0000	3,805.0000	(2.260)	0	0	0
16/10/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	7,028.0000	6,938.0000	(1.281)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	80.0000	67.0000	(16.250)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	228.0000	256.0000	12.281	0	0	0
16/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,596.0000	3,508.0000	(2.447)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,489.0000	1,576.0000	5.843	0	0	0
16/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,103.0000	3,016.0000	(2.804)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,179.0000	2,095.0000	(3.855)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,628.0000	6,538.0000	(1.358)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	7,078.0000	6,988.0000	(1.272)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	28,586
16/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
16/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,760.0000	2,673.0000	(3.152)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
16/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	510.0000	455.0000	(10.784)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
16/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,128.0000	6,039.0000	(1.452)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,798.0000	1,715.0000	(4.616)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,628.0000	8,538.0000	(1.043)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	9,077.0000	8,988.0000	(0.981)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,678.0000	8,588.0000	(1.037)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	282.0000	317.0000	12.411	0	0	0
16/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
16/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,982.0000	3,894.0000	(2.210)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,943.0000	3,854.0000	(2.257)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,662.0000	2,576.0000	(3.231)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	274.0000	241.0000	(12.044)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	2,973.0000	3,063.0000	3.027	0	0	0
16/10/2009	\$ / R	2010/03/15	16.55	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
16/10/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,778.0000	8,688.0000	(1.025)	0	0	0
16/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
16/10/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,189.0000	4,101.0000	(2.101)	0	0	0
16/10/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,140.0000	4,052.0000	(2.126)	0	0	0
16/10/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
16/10/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
16/10/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
16/10/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,683.0000	4,595.0000	(1.879)	0	0	0
16/10/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,173.0000	3,263.0000	2.836	0	0	0
16/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
16/10/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,828.0000	6,738.0000	(1.318)	0	0	0
16/10/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	211.0000	183.0000	(13.270)	0	0	0
16/10/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,893.0000	3,805.0000	(2.260)	0	0	0
16/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
16/10/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,703.0000	1,621.0000	(4.815)	0	0	0
16/10/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,943.0000	3,854.0000	(2.257)	0	0	0
16/10/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	2,084.0000	2,000.0000	(4.031)	0	0	0
16/10/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
16/10/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
16/10/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,828.0000	8,738.0000	(1.019)	0	0	0
16/10/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	126.0000	140.0000	11.111	0	0	15,890
16/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
16/10/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
16/10/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,673.0000	3,762.0000	2.423	0	0	0
16/10/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,832.0000	4,743.0000	(1.842)	0	0	0
16/10/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
16/10/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,844.0000	3,755.0000	(2.315)	0	0	0
16/10/2009	\$ / R 2010/03/15	3.80	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
16/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,177.0000	9,088.0000	(0.970)	0	0	0
16/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,733.0000	4,644.0000	(1.880)	0	0	0
16/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,153.0000	1,078.0000	(6.505)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	2,036.0000	1,952.0000	(4.126)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	475.0000	533.0000	12.211	0	0	0
16/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	42.0000	47.0000	11.905	0	0	28,586
16/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,695.0000	3,607.0000	(2.382)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,674.0000	2,763.0000	3.328	0	0	0
16/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	8,028.0000	7,938.0000	(1.121)	0	0	0
16/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	252.0000	221.0000	(12.302)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,750.0000	1,668.0000	(4.686)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
16/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,420.0000	2,334.0000	(3.554)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,528.0000	8,438.0000	(1.055)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
16/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,127.0000	9,038.0000	(0.975)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	73.0000	80.0000	9.589	0	0	18,339
16/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,152.0000	3,065.0000	(2.760)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,977.0000	8,888.0000	(0.991)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	3,973.0000	4,062.0000	2.240	0	0	0
16/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,249.0000	1,336.0000	6.966	0	0	0
16/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,132.0000	2,047.0000	(3.987)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,578.0000	6,488.0000	(1.368)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,978.0000	6,888.0000	(1.290)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,226.0000	2,315.0000	3.998	0	0	0
16/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,578.0000	8,488.0000	(1.049)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,300.0000	3,212.0000	(2.667)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,386.0000	4,298.0000	(2.006)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
16/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,828.0000	5,739.0000	(1.527)	0	0	0
16/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	9,027.0000	8,938.0000	(0.986)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,703.0000	1,621.0000	(4.815)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	7,128.0000	7,038.0000	(1.263)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,223.0000	3,313.0000	2.792	0	0	0
16/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,988.0000	1,904.0000	(4.225)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	3,005.0000	2,918.0000	(2.895)	0	0	0
16/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,778.0000	6,688.0000	(1.328)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
16/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	3,054.0000	2,966.0000	(2.881)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
16/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,798.0000	1,715.0000	(4.616)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,711.0000	2,625.0000	(3.172)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,646.0000	3,557.0000	(2.441)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
16/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
16/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
16/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,928.0000	5,839.0000	(1.501)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
16/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,683.0000	1,771.0000	5.229	0	0	0
16/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,103.0000	3,016.0000	(2.804)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,547.0000	3,459.0000	(2.481)	0	0	0
16/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,584.0000	4,496.0000	(1.920)	0	0	0
16/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	774.0000	848.0000	9.561	0	0	0
16/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
16/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	101.0000	86.0000	(14.851)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,745.0000	3,656.0000	(2.377)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,485.0000	4,397.0000	(1.962)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,328.0000	8,238.0000	(1.081)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
16/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,678.0000	6,588.0000	(1.348)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,478.0000	6,388.0000	(1.389)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,646.0000	3,557.0000	(2.441)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,372.0000	2,286.0000	(3.626)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
16/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
16/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,386.0000	4,298.0000	(2.006)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
16/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,794.0000	3,706.0000	(2.319)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,275.0000	2,190.0000	(3.736)	0	0	0
16/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
16/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
16/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
16/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,238.0000	4,150.0000	(2.076)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,428.0000	6,338.0000	(1.400)	0	0	0
16/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,378.0000	8,288.0000	(1.074)	0	0	0
16/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,337.0000	4,249.0000	(2.029)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,573.0000	3,662.0000	2.491	0	0	0
16/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,623.0000	3,712.0000	2.457	0	0	0
16/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,428.0000	8,338.0000	(1.068)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.85	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
16/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,378.0000	6,289.0000	(1.395)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	410.0000	361.0000	(11.951)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,128.0000	8,038.0000	(1.107)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,923.0000	3,013.0000	3.079	0	0	0
16/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	8,078.0000	7,988.0000	(1.114)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	976.0000	1,056.0000	8.197	0	0	0
16/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	3,923.0000	4,012.0000	2.269	0	0	0
16/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	53.0000	44.0000	(16.981)	0	0	0
16/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	332.0000	373.0000	12.349	0	0	0
16/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,773.0000	3,862.0000	2.359	0	0	0
16/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,774.0000	2,863.0000	3.208	0	0	0
16/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,929.0000	2,017.0000	4.562	0	0	0
16/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,873.0000	3,962.0000	2.298	0	0	0
16/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	852.0000	929.0000	9.038	0	0	0
16/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,781.0000	1,869.0000	4.941	0	0	0
16/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	80.0000	67.0000	(16.250)	0	0	0
16/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,228.0000	8,138.0000	(1.094)	0	0	0
16/10/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	0.0000	4,112.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	0.0000	3,113.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	0.0000	1,148.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	0.0000	2,116.0000	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
16/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	0.0000	36.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	0.0000	7,888.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14			Currency Future	7.5986	7.6892	1.192	0.0000	0.0000	17,107
16/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,093.0000	1,025.0000	(6.221)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,306.0000	2,224.0000	(3.556)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	99.0000	107.0000	8.081	0	0	0
16/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,841.0000	1,761.0000	(4.345)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,603.0000	2,694.0000	3.496	0	0	0
16/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,673.0000	1,760.0000	5.200	0	0	0
16/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	6,070.0000	5,981.0000	(1.466)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,703.0000	2,793.0000	3.330	0	0	0
16/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	828.0000	896.0000	8.213	0	0	0
16/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	704.0000	647.0000	(8.097)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,486.0000	1,571.0000	5.720	0	0	0
16/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
16/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,051.0000	3,142.0000	2.983	0	0	0
16/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	179.0000	157.0000	(12.291)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	633.0000	579.0000	(8.531)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,176.0000	1,106.0000	(5.952)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,568.0000	1,492.0000	(4.847)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,355.0000	2,446.0000	3.864	0	0	0
16/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,417.0000	6,327.0000	(1.403)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	862.0000	932.0000	8.121	0	0	0
16/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,605.0000	3,518.0000	(2.413)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	352.0000	386.0000	9.659	0	0	0
16/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	167.0000	181.0000	8.383	0	0	0
16/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,908.0000	7,818.0000	(1.138)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,455.0000	2,545.0000	3.666	0	0	0
16/10/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	163.0000	143.0000	(12.270)	0	0	0
16/10/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,574.0000	5,485.0000	(1.597)	0	0	0
16/10/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
16/10/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	970.0000	1,044.0000	7.629	0	0	0
16/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
16/10/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,720.0000	1,807.0000	5.058	0	0	0
16/10/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
16/10/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,059.0000	2,148.0000	4.322	0	0	0
16/10/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,638.0000	2,554.0000	(3.184)	0	0	0
16/10/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	3,849.0000	3,940.0000	2.364	0	0	0
16/10/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
16/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,129.0000	5,040.0000	(1.735)	0	0	0
16/10/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,047.0000	1,125.0000	7.450	0	0	0
16/10/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
16/10/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	468.0000	517.0000	10.470	509	509	290
16/10/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	382.0000	418.0000	9.424	0	0	0
16/10/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,304.0000	1,232.0000	(5.521)	0	0	0
16/10/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,479.0000	1,404.0000	(5.071)	0	0	0
16/10/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
16/10/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
16/10/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,291.0000	4,203.0000	(2.051)	0	0	0
16/10/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
16/10/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/10/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	490.0000	541.0000	10.408	0	0	0
16/10/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	469.0000	428.0000	(8.742)	0	0	130
16/10/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	532.0000	483.0000	(9.211)	0	0	0
16/10/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	190.0000	206.0000	8.421	0	0	0
16/10/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	178.0000	193.0000	8.427	0	0	0
16/10/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,980.0000	4,892.0000	(1.767)	0	0	0
16/10/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	122.0000	105.0000	(13.934)	0	0	0
16/10/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,931.0000	4,842.0000	(1.805)	0	0	0
16/10/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,654.0000	3,566.0000	(2.408)	0	0	0
16/10/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
16/10/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	98.0000	86.0000	(12.245)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	414.0000	453.0000	9.420	441	441	233
16/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	431.0000	472.0000	9.513	0	0	0
16/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	217.0000	237.0000	9.217	0	0	0
16/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
16/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,099.0000	4,189.0000	2.196	0	0	0
16/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	144.0000	155.0000	7.639	0	0	0
16/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,504.0000	2,594.0000	3.594	0	0	0
16/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
16/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	1,961.0000	2,050.0000	4.539	0	0	0
16/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	441.0000	401.0000	(9.070)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	260.0000	284.0000	9.231	0	0	0
16/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,353.0000	2,271.0000	(3.485)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,703.0000	3,615.0000	(2.376)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
16/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,723.0000	5,634.0000	(1.555)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,902.0000	2,992.0000	3.101	0	0	0
16/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	162.0000	175.0000	8.025	0	0	0
16/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
16/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,172.0000	1,254.0000	6.997	0	0	0
16/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,795.0000	1,716.0000	(4.401)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,734.0000	4,645.0000	(1.880)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,134.0000	1,065.0000	(6.085)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	203.0000	221.0000	8.867	0	0	0
16/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	139.0000	151.0000	8.633	0	0	0
16/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,073.0000	1,991.0000	(3.956)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,167.0000	3,081.0000	(2.716)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,912.0000	2,000.0000	4.603	0	0	0
16/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	233.0000	254.0000	9.013	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,178.0000	5,089.0000	(1.719)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
16/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	122.0000	131.0000	7.377	0	0	0
16/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
16/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	933.0000	1,006.0000	7.824	0	0	0
16/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,227.0000	5,139.0000	(1.684)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	565.0000	514.0000	(9.027)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,822.0000	5,733.0000	(1.529)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	1,011.0000	945.0000	(6.528)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	184.0000	200.0000	8.696	0	0	0
16/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,340.0000	4,252.0000	(2.028)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,118.0000	3,032.0000	(2.758)	0	0	0
16/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	339.0000	305.0000	(10.029)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
16/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,877.0000	2,792.0000	(2.954)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
16/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	39.0000	41.0000	5.128	0	0	21,978
16/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,542.0000	2,459.0000	(3.265)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	5,079.0000	4,990.0000	(1.752)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
16/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	135.0000	117.0000	(13.333)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	110.0000	94.0000	(14.545)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
16/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	4,095.0000	4,007.0000	(2.149)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,850.0000	3,762.0000	(2.286)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,752.0000	3,664.0000	(2.345)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	280.0000	306.0000	9.286	0	0	0
16/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,903.0000	9,813.0000	(0.909)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,458.0000	3,372.0000	(2.487)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,440.0000	1,525.0000	5.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,899.0000	3,811.0000	(2.257)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,120.0000	6,031.0000	(1.454)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
16/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,008.0000	1,084.0000	7.540	0	0	0
16/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	7,012.0000	6,923.0000	(1.269)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	931.0000	867.0000	(6.874)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	668.0000	613.0000	(8.234)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	241.0000	264.0000	9.544	0	0	0
16/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,435.0000	1,360.0000	(5.226)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
16/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,144.0000	4,056.0000	(2.124)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
16/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	367.0000	402.0000	9.537	0	0	0
16/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,218.0000	1,148.0000	(5.747)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,829.0000	2,744.0000	(3.005)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
16/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,816.0000	1,903.0000	4.791	0	0	0
16/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
16/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	532.0000	483.0000	(9.211)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,933.0000	1,853.0000	(4.139)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
16/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,213.0000	2,131.0000	(3.705)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
16/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
16/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,653.0000	2,744.0000	3.430	0	0	0
16/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,921.0000	5,832.0000	(1.503)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,507.0000	3,420.0000	(2.481)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	272.0000	243.0000	(10.662)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	132.0000	142.0000	7.576	0	0	3,163
16/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	112.0000	121.0000	8.036	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	3,022.0000	2,936.0000	(2.846)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,405.0000	2,495.0000	3.742	0	0	0
16/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	339.0000	371.0000	9.440	0	0	0
16/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,391.0000	1,317.0000	(5.320)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,877.0000	2,792.0000	(2.954)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,624.0000	5,534.0000	(1.600)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,772.0000	5,683.0000	(1.542)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,948.0000	3,860.0000	(2.229)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,101.0000	3,191.0000	2.902	0	0	0
16/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	148.0000	160.0000	8.108	0	0	21,795
16/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,925.0000	2,840.0000	(2.906)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,872.0000	5,782.0000	(1.533)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
16/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,613.0000	1,536.0000	(4.774)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
16/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,913.0000	6,823.0000	(1.302)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	740.0000	682.0000	(7.838)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
16/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,108.0000	2,198.0000	4.269	0	0	0
16/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	671.0000	732.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,933.0000	1,853.0000	(4.139)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	513.0000	565.0000	10.136	0	0	0
16/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	431.0000	472.0000	9.513	0	0	0
16/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	599.0000	546.0000	(8.848)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	196.0000	213.0000	8.673	0	0	0
16/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,524.0000	1,448.0000	(4.987)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	132.0000	142.0000	7.576	0	0	26,596
16/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	415.0000	376.0000	(9.398)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	269.0000	295.0000	9.665	0	0	140
16/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	172.0000	187.0000	8.721	0	0	0
16/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,665.0000	6,575.0000	(1.350)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	971.0000	905.0000	(6.797)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,261.0000	1,189.0000	(5.710)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	588.0000	644.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	2,952.0000	3,042.0000	3.049	0	0	0
16/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	892.0000	829.0000	(7.063)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	210.0000	229.0000	9.048	0	0	0
16/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,347.0000	1,274.0000	(5.419)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,635.0000	4,547.0000	(1.899)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
16/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
16/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	290.0000	318.0000	9.655	0	0	0
16/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	196.0000	173.0000	(11.735)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	397.0000	435.0000	9.572	0	0	21,795
16/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
16/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,487.0000	4,399.0000	(1.961)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,256.0000	2,346.0000	3.989	0	0	0
16/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
16/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
16/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
16/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,586.0000	4,498.0000	(1.919)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	4,046.0000	3,958.0000	(2.175)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,475.0000	5,386.0000	(1.626)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,204.0000	9,114.0000	(0.978)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,304.0000	1,388.0000	6.442	0	0	0
16/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,684.0000	4,596.0000	(1.879)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
16/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
16/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	302.0000	330.0000	9.272	0	0	0
16/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,980.0000	1,899.0000	(4.091)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
16/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	6,021.0000	5,931.0000	(1.495)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
16/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,264.0000	3,177.0000	(2.665)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	250.0000	274.0000	9.600	0	0	0
16/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,250.0000	3,341.0000	2.800	0	0	0
16/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,749.0000	1,671.0000	(4.460)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	84.0000	90.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
16/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
16/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,783.0000	4,694.0000	(1.861)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,151.0000	3,241.0000	2.856	0	0	0
16/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,495.0000	2,412.0000	(3.327)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	152.0000	165.0000	8.553	0	0	21,978
16/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,887.0000	1,807.0000	(4.240)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,626.0000	1,712.0000	5.289	0	0	0
16/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,394.0000	1,479.0000	6.098	0	0	0
16/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	50.0000	44.0000	(12.000)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,211.0000	7,121.0000	(1.248)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	700.0000	763.0000	9.000	0	0	0
16/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
16/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,306.0000	2,224.0000	(3.556)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	128.0000	138.0000	7.813	0	0	0
16/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	614.0000	673.0000	9.609	0	0	0
16/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	326.0000	357.0000	9.509	0	0	0
16/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	853.0000	791.0000	(7.268)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,542.0000	2,459.0000	(3.265)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,448.0000	2,365.0000	(3.391)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
16/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	794.0000	862.0000	8.564	0	0	0
16/10/2009	\$ / R	2010/06/14	4.45	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
16/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	316.0000	283.0000	(10.443)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	1,052.0000	984.0000	(6.464)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,685.0000	2,601.0000	(3.128)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,157.0000	2,247.0000	4.172	0	0	0
16/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	642.0000	702.0000	9.346	0	0	0
16/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,129.0000	1,211.0000	7.263	0	0	0
16/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,997.0000	3,909.0000	(2.202)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,704.0000	1,626.0000	(4.577)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
16/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
16/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
16/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,656.0000	8,565.0000	(1.051)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	815.0000	754.0000	(7.485)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,863.0000	6,774.0000	(1.297)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,009.0000	2,099.0000	4.480	0	0	0
16/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	777.0000	718.0000	(7.593)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	3,070.0000	2,984.0000	(2.801)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	293.0000	263.0000	(10.239)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,349.0000	1,433.0000	6.227	0	0	0
16/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	252.0000	224.0000	(11.111)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	232.0000	206.0000	(11.207)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,855.0000	8,765.0000	(1.016)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,086.0000	1,168.0000	7.551	0	0	0
16/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,905.0000	8,815.0000	(1.011)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,306.0000	2,396.0000	3.903	0	0	0
16/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	34.0000	37.0000	8.824	0	0	29,759
16/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,157.0000	8,067.0000	(1.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,438.0000	4,350.0000	(1.983)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
16/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	88.0000	79.0000	(10.227)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,450.0000	3,540.0000	2.609	0	0	0
16/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,350.0000	3,441.0000	2.716	0	0	0
16/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,556.0000	3,469.0000	(2.447)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,963.0000	6,873.0000	(1.293)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,556.0000	8,466.0000	(1.052)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,980.0000	1,899.0000	(4.091)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,161.0000	7,072.0000	(1.243)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,425.0000	5,336.0000	(1.641)	0	0	0
16/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	313.0000	343.0000	9.585	0	0	0
16/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	537.0000	591.0000	10.056	0	0	0
16/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	449.0000	494.0000	10.022	0	0	0
16/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	128.0000	138.0000	7.813	0	0	0
16/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	388.0000	351.0000	(9.536)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,537.0000	4,448.0000	(1.962)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,300.0000	3,391.0000	2.758	0	0	0
16/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	115.0000	124.0000	7.826	0	0	0
16/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,565.0000	6,476.0000	(1.356)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
16/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,154.0000	9,064.0000	(0.983)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,215.0000	1,298.0000	6.831	0	0	0
16/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,705.0000	8,615.0000	(1.034)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	397.0000	435.0000	9.572	0	0	200
16/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,764.0000	6,674.0000	(1.331)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	67.0000	59.0000	(11.940)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,714.0000	6,625.0000	(1.326)	0	0	0
16/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
16/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,112.0000	7,022.0000	(1.265)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,260.0000	2,178.0000	(3.628)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
16/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,532.0000	1,618.0000	5.614	0	0	0
16/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,955.0000	8,864.0000	(1.016)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,001.0000	3,092.0000	3.032	0	0	0
16/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,215.0000	3,129.0000	(2.675)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	731.0000	795.0000	8.755	0	0	0
16/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,525.0000	5,435.0000	(1.629)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,832.0000	4,744.0000	(1.821)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,864.0000	1,952.0000	4.721	0	0	0
16/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,801.0000	3,713.0000	(2.315)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	9,104.0000	9,014.0000	(0.989)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,406.0000	8,316.0000	(1.071)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,166.0000	2,085.0000	(3.740)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
16/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,606.0000	8,515.0000	(1.057)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,781.0000	2,696.0000	(3.056)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,852.0000	2,943.0000	3.191	0	0	0
16/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,658.0000	1,581.0000	(4.644)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
16/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	500.0000	455.0000	(9.000)	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
16/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,615.0000	6,526.0000	(1.345)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,456.0000	8,366.0000	(1.064)	0	0	0
16/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,882.0000	4,793.0000	(1.823)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	599.0000	546.0000	(8.848)	0	0	300
16/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
16/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,112.0000	7,022.0000	(1.265)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	157.0000	170.0000	8.280	0	0	0
16/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,353.0000	2,271.0000	(3.485)	0	0	0
16/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,129.0000	5,040.0000	(1.735)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	9,005.0000	8,914.0000	(1.011)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,753.0000	2,843.0000	3.269	0	0	0
16/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,193.0000	4,105.0000	(2.099)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
16/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	3,949.0000	4,040.0000	2.304	0	0	0
16/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,755.0000	8,665.0000	(1.028)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,073.0000	1,991.0000	(3.956)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,448.0000	2,365.0000	(3.391)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,400.0000	3,491.0000	2.676	0	0	0
16/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,802.0000	2,893.0000	3.248	0	0	0
16/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
16/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
16/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	122.0000	131.0000	7.377	0	0	0
16/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
16/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,167.0000	3,081.0000	(2.716)	0	0	0
16/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
16/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,554.0000	2,644.0000	3.524	0	0	0
16/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	352.0000	386.0000	9.659	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,120.0000	2,038.0000	(3.868)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	704.0000	647.0000	(8.097)	0	0	0
16/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,466.0000	6,377.0000	(1.376)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	2,026.0000	1,945.0000	(3.998)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
16/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,579.0000	1,665.0000	5.446	0	0	0
16/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	8,058.0000	7,967.0000	(1.129)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,829.0000	2,744.0000	(3.005)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	762.0000	828.0000	8.661	0	0	0
16/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	119.0000	127.0000	6.723	0	0	0
16/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,733.0000	2,649.0000	(3.074)	0	0	0
16/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	213.0000	189.0000	(11.268)	0	0	0
16/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	125.0000	134.0000	7.200	0	0	0
16/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
16/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
16/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	99.0000	107.0000	8.081	0	0	0
16/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,590.0000	2,506.0000	(3.243)	0	0	0
16/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
16/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,107.0000	8,017.0000	(1.110)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,902.0000	2,992.0000	3.101	0	0	0
16/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
16/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,912.0000	2,000.0000	4.603	0	0	0
16/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,318.0000	6,228.0000	(1.425)	0	0	0
16/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,008.0000	1,084.0000	7.540	0	0	0
16/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,401.0000	2,318.0000	(3.457)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,307.0000	8,216.0000	(1.095)	0	0	0
16/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,699.0000	3,790.0000	2.460	0	0	0
16/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	110.0000	94.0000	(14.545)	0	0	0
16/10/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
16/10/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,781.0000	2,696.0000	(3.056)	0	0	0
16/10/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
16/10/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,973.0000	2,888.0000	(2.859)	0	0	0
16/10/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,768.0000	1,855.0000	4.921	0	0	0
16/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,401.0000	2,318.0000	(3.457)	0	0	0
16/10/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/10/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	5,030.0000	4,941.0000	(1.769)	0	0	0
16/10/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,550.0000	3,640.0000	2.535	0	0	0
16/10/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,169.0000	6,080.0000	(1.443)	0	0	0
16/10/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,600.0000	3,690.0000	2.500	0	0	0
16/10/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	135.0000	117.0000	(13.333)	0	0	0
16/10/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
16/10/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
16/10/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,242.0000	4,154.0000	(2.074)	0	0	0
16/10/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	933.0000	1,006.0000	7.824	0	0	0
16/10/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,816.0000	1,903.0000	4.791	0	0	0
16/10/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	897.0000	969.0000	8.027	0	0	0
16/10/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	3,799.0000	3,890.0000	2.395	0	0	0
16/10/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	149.0000	130.0000	(12.752)	0	0	0
16/10/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
16/10/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,802.0000	2,893.0000	3.248	0	0	0
16/10/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	8,207.0000	8,117.0000	(1.097)	0	0	0
16/10/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,367.0000	6,278.0000	(1.398)	0	0	0
16/10/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,219.0000	6,129.0000	(1.447)	0	0	0
16/10/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
16/10/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	38.0000	40.0000	5.263	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,389.0000	4,301.0000	(2.005)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	179.0000	157.0000	(12.291)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,356.0000	8,266.0000	(1.077)	0	0	0
16/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	828.0000	896.0000	8.213	0	0	0
16/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,673.0000	1,760.0000	5.200	0	0	0
16/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	3,899.0000	3,990.0000	2.334	0	0	0
16/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,653.0000	2,744.0000	3.430	0	0	0
16/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,650.0000	3,740.0000	2.466	0	0	0
16/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
16/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,268.0000	6,179.0000	(1.420)	0	0	0
16/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,257.0000	8,167.0000	(1.090)	0	0	0
16/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,749.0000	3,840.0000	2.427	0	0	0
16/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	3,999.0000	4,090.0000	2.276	0	0	0
16/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	8,008.0000	7,918.0000	(1.124)	0	0	0
16/10/2009	\$ / R	2010/09/13			Currency Future	7.7250	7.8165	1.184	0.0000	0.0000	0
16/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	500.0000	543.0000	8.600	0	0	0
16/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	453.0000	492.0000	8.609	0	0	0
16/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	0.0000	507.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	778.0000	726.0000	(6.684)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	642.0000	594.0000	(7.477)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	517.0000	561.0000	8.511	0	0	0
16/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	517.0000	561.0000	8.511	537	537	409
16/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	642.0000	594.0000	(7.477)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	675.0000	626.0000	(7.259)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	534.0000	580.0000	8.614	0	0	0
16/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	609.0000	563.0000	(7.553)	0	0	0
16/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	364.0000	395.0000	8.516	0	0	585
16/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	1,039.0000	979.0000	(5.775)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	924.0000	867.0000	(6.169)	0	0	0
16/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	399.0000	433.0000	8.521	0	0	0
16/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	709.0000	659.0000	(7.052)	0	0	0
16/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	962.0000	904.0000	(6.029)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	0.0000	623.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	578.0000	535.0000	(7.439)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	484.0000	525.0000	8.471	0	0	0
16/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	553.0000	601.0000	8.680	0	0	0
16/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	387.0000	420.0000	8.527	0	0	0
16/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	850.0000	795.0000	(6.471)	0	0	0
16/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	425.0000	462.0000	8.706	0	0	0
16/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	439.0000	477.0000	8.656	0	0	0
16/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,406.0000	1,492.0000	6.117	0	0	0
16/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,641.0000	4,554.0000	(1.875)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
16/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,713.0000	2,633.0000	(2.949)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,345.0000	8,257.0000	(1.055)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
16/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,340.0000	2,431.0000	3.889	0	0	0
16/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
16/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	712.0000	771.0000	8.287	0	0	0
16/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
16/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,610.0000	6,522.0000	(1.331)	0	0	0
16/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	814.0000	760.0000	(6.634)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	387.0000	355.0000	(8.269)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	171.0000	153.0000	(10.526)	0	0	0
16/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,593.0000	8,504.0000	(1.036)	0	0	0
16/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
16/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,046.0000	1,119.0000	6.979	0	0	0
16/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,709.0000	6,621.0000	(1.312)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	171.0000	184.0000	7.602	0	0	0
16/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	34.0000	38.0000	11.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,739.0000	4,652.0000	(1.836)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
16/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,883.0000	2,973.0000	3.122	0	0	0
16/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	340.0000	311.0000	(8.529)	0	0	0
16/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,808.0000	2,726.0000	(2.920)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	1,904.0000	1,995.0000	4.779	0	0	0
16/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	765.0000	827.0000	8.105	0	0	0
16/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,592.0000	4,506.0000	(1.873)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
16/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,667.0000	2,586.0000	(3.037)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,329.0000	3,420.0000	2.734	0	0	0
16/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,561.0000	6,473.0000	(1.341)	0	0	0
16/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
16/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,692.0000	8,603.0000	(1.024)	0	0	0
16/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	3,976.0000	4,067.0000	2.289	0	0	0
16/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,543.0000	8,455.0000	(1.030)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	143.0000	130.0000	(9.091)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,429.0000	3,519.0000	2.625	0	0	0
16/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,118.0000	1,196.0000	6.977	0	0	0
16/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,493.0000	1,580.0000	5.827	0	0	0
16/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	24.0000	24.0000	-	0	0	0
16/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	1,999.0000	2,090.0000	4.552	0	0	0
16/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,578.0000	3,669.0000	2.543	0	0	0
16/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,439.0000	2,529.0000	3.690	0	0	0
16/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	148.0000	160.0000	8.108	0	0	0
16/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	142.0000	153.0000	7.746	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
16/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	2,982.0000	3,072.0000	3.018	0	0	0
16/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,586.0000	2,676.0000	3.480	0	0	0
16/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	179.0000	193.0000	7.821	0	0	0
16/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,627.0000	1,716.0000	5.470	0	0	0
16/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,204.0000	2,127.0000	(3.494)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	163.0000	175.0000	7.362	0	0	0
16/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
16/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,388.0000	2,309.0000	(3.308)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,296.0000	2,218.0000	(3.397)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	203.0000	182.0000	(10.345)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,203.0000	4,117.0000	(2.046)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,573.0000	2,493.0000	(3.109)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
16/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	978.0000	1,049.0000	7.260	0	0	0
16/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,677.0000	3,768.0000	2.475	0	0	0
16/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,495.0000	4,408.0000	(1.935)	0	0	0
16/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
16/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,147.0000	8,059.0000	(1.080)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
16/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	3,877.0000	3,968.0000	2.347	0	0	0
16/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	3,927.0000	4,018.0000	2.317	0	0	0
16/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
16/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,166.0000	6,078.0000	(1.427)	0	0	0
16/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
16/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,444.0000	8,356.0000	(1.042)	0	0	0
16/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,117.0000	6,029.0000	(1.439)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,300.0000	4,214.0000	(2.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,462.0000	6,374.0000	(1.362)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,154.0000	4,069.0000	(2.046)	0	0	0
16/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,246.0000	8,158.0000	(1.067)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,685.0000	2,775.0000	3.352	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
16/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
16/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,265.0000	6,177.0000	(1.405)	0	0	0
16/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
16/10/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
16/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,718.0000	1,808.0000	5.239	0	0	0
16/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,636.0000	2,726.0000	3.414	0	0	0
16/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	851.0000	917.0000	7.756	0	0	0
16/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	187.0000	167.0000	(10.695)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,012.0000	1,084.0000	7.115	0	0	0
16/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	166.0000	180.0000	8.434	0	0	0
16/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	913.0000	981.0000	7.448	0	0	0
16/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
16/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	155.0000	167.0000	7.742	0	0	0
16/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,827.0000	3,918.0000	2.378	0	0	0
16/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,363.0000	6,275.0000	(1.383)	0	0	0
16/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
16/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,857.0000	1,948.0000	4.900	0	0	0
16/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,397.0000	4,311.0000	(1.956)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,341.0000	2,263.0000	(3.332)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
16/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,480.0000	2,401.0000	(3.185)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,251.0000	4,166.0000	(2.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	238.0000	215.0000	(9.664)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,672.0000	1,762.0000	5.383	0	0	0
16/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,628.0000	3,718.0000	2.481	0	0	0
16/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	882.0000	949.0000	7.596	0	0	0
16/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,197.0000	8,108.0000	(1.086)	0	0	0
16/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
16/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	40.0000	44.0000	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
16/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
16/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,215.0000	6,127.0000	(1.416)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,834.0000	2,923.0000	3.140	0	0	0
16/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,395.0000	8,306.0000	(1.060)	0	0	0
16/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
16/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
16/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	257.0000	232.0000	(9.728)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	276.0000	251.0000	(9.058)	0	0	0
16/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,413.0000	6,325.0000	(1.372)	0	0	0
16/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	151.0000	163.0000	7.947	0	0	0
16/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	318.0000	290.0000	(8.805)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
16/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
16/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,526.0000	2,447.0000	(3.127)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
16/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,446.0000	4,360.0000	(1.934)	0	0	0
16/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	8,098.0000	8,010.0000	(1.087)	0	0	0
16/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
16/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
16/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,250.0000	2,172.0000	(3.467)	0	0	0
16/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	175.0000	189.0000	8.000	0	0	0
16/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	2,933.0000	3,022.0000	3.034	0	0	0
16/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	793.0000	856.0000	7.945	0	0	0
16/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,478.0000	3,569.0000	2.616	0	0	0
16/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,488.0000	2,578.0000	3.617	0	0	0
16/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,811.0000	1,901.0000	4.970	0	0	0
16/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,537.0000	1,625.0000	5.725	0	0	0
16/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	1,951.0000	2,042.0000	4.664	0	0	0
16/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
16/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	157.0000	140.0000	(10.828)	0	0	0
16/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,082.0000	1,156.0000	6.839	0	0	0
16/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,784.0000	2,874.0000	3.233	0	0	0
16/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,777.0000	3,868.0000	2.409	0	0	0
16/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
16/10/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	0.0000	27.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	0.0000	197.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	0.0000	121.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	0.0000	1,237.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	0.0000	2,081.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	0.0000	3,971.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	0.0000	88.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	0.0000	5,930.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	0.0000	46.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	0.0000	2,139.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	0.0000	3,121.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	0.0000	4,117.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	0.0000	7,910.0000	100.000	0	0	0
16/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	6,067.0000	5,979.0000	(1.450)	0	0	0
16/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	4,106.0000	4,020.0000	(2.094)	0	0	0
16/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
16/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	8,048.0000	7,960.0000	(1.093)	0	0	0
16/10/2009	\$ / R	2010/12/13			Currency Future	7.8430	7.9348	1.170	0.0000	0.0000	0
16/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	715.0000	669.0000	(6.434)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	608.0000	653.0000	7.401	0	0	0
16/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	815.0000	766.0000	(6.012)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	558.0000	600.0000	7.527	0	0	0
16/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	850.0000	799.0000	(6.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	543.0000	584.0000	7.551	0	0	0
16/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	683.0000	638.0000	(6.589)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	461.0000	496.0000	7.592	0	0	0
16/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	574.0000	617.0000	7.491	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	781.0000	733.0000	(6.146)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	626.0000	673.0000	7.508	0	0	0
16/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	449.0000	483.0000	7.572	0	0	0
16/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,183.0000	1,124.0000	(4.987)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	1,031.0000	975.0000	(5.432)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,144.0000	1,086.0000	(5.070)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	474.0000	509.0000	7.384	0	0	0
16/10/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	644.0000	694.0000	7.764	0	0	0
16/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,106.0000	1,048.0000	(5.244)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	651.0000	609.0000	(6.452)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	748.0000	700.0000	(6.417)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	591.0000	635.0000	7.445	0	0	0
16/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	437.0000	470.0000	7.551	0	0	0
16/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	426.0000	458.0000	7.512	0	0	117
16/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	500.0000	538.0000	7.600	0	0	0
16/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	921.0000	868.0000	(5.755)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	957.0000	903.0000	(5.643)	0	0	0
16/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	514.0000	553.0000	7.588	0	0	0
16/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	1,068.0000	1,011.0000	(5.337)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,350.0000	3,440.0000	2.687	0	0	0
16/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	528.0000	568.0000	7.576	0	0	0
16/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	885.0000	833.0000	(5.876)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	3,698.0000	3,788.0000	2.434	0	0	0
16/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
16/10/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	276.0000	251.0000	(9.058)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	227.0000	243.0000	7.048	0	0	0
16/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,612.0000	2,535.0000	(2.948)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,019.0000	1,086.0000	6.575	0	0	0
16/10/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	239.0000	216.0000	(9.623)	0	0	0
16/10/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
16/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,384.0000	2,309.0000	(3.146)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	205.0000	219.0000	6.829	0	0	0
16/10/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,223.0000	4,139.0000	(1.989)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	218.0000	233.0000	6.881	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,561.0000	4,476.0000	(1.864)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,082.0000	1,151.0000	6.377	0	0	0
16/10/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,466.0000	2,553.0000	3.528	0	0	0
16/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	930.0000	994.0000	6.882	0	0	0
16/10/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	6,174.0000	6,087.0000	(1.409)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,475.0000	2,399.0000	(3.071)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.40	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/10/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
16/10/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	80.0000	75.0000	(6.250)	0	0	0
16/10/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
16/10/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	111.0000	118.0000	6.306	0	0	0
16/10/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	104.0000	111.0000	6.731	0	0	0
16/10/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,449.0000	3,539.0000	2.609	0	0	0
16/10/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	337.0000	309.0000	(8.309)	0	0	0
16/10/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	232.0000	249.0000	7.328	0	0	0
16/10/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	4,368.0000	4,283.0000	(1.946)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,549.0000	3,639.0000	2.536	0	0	0
16/10/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
16/10/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,673.0000	1,759.0000	5.140	0	0	0
16/10/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	221.0000	200.0000	(9.502)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	8,295.0000	8,208.0000	(1.049)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,394.0000	8,306.0000	(1.048)	0	0	0
16/10/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,339.0000	2,264.0000	(3.206)	0	0	0
16/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,806.0000	1,893.0000	4.817	0	0	0
16/10/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,630.0000	1,716.0000	5.276	0	0	0
16/10/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	114.0000	122.0000	7.018	0	0	0
16/10/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,566.0000	2,489.0000	(3.001)	0	0	0
16/10/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	107.0000	114.0000	6.542	0	0	0
16/10/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,464.0000	4,379.0000	(1.904)	0	0	0
16/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,420.0000	6,332.0000	(1.371)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
16/10/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
16/10/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	41.0000	45.0000	9.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
16/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	209.0000	224.0000	7.177	0	0	0
16/10/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,563.0000	2,650.0000	3.394	0	0	0
16/10/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	8,148.0000	8,060.0000	(1.080)	0	0	0
16/10/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
16/10/2009	\$ / R	2010/12/13	7.30	Call	Currency Future	903.0000	965.0000	6.866	0	0	0
16/10/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,322.0000	6,234.0000	(1.392)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	360.0000	330.0000	(8.333)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	201.0000	215.0000	6.965	0	0	0
16/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,758.0000	2,846.0000	3.191	0	0	0
16/10/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	87.0000	81.0000	(6.897)	0	0	0
16/10/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,544.0000	1,629.0000	5.505	0	0	0
16/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,658.0000	2,580.0000	(2.935)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	849.0000	909.0000	7.067	0	0	0
16/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	189.0000	203.0000	7.407	0	0	0
16/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
16/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	430.0000	398.0000	(7.442)	0	0	0
16/10/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,114.0000	1,185.0000	6.373	0	0	0
16/10/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,518.0000	6,431.0000	(1.335)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,612.0000	2,699.0000	3.331	0	0	0
16/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	823.0000	882.0000	7.169	0	0	0
16/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,492.0000	8,404.0000	(1.036)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,796.0000	2,718.0000	(2.790)	0	0	0
16/10/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
16/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	99.0000	106.0000	7.071	0	0	0
16/10/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,598.0000	3,688.0000	2.501	0	0	0
16/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
16/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,640.0000	8,552.0000	(1.019)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,747.0000	3,838.0000	2.429	0	0	0
16/10/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
16/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
16/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,666.0000	6,578.0000	(1.320)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,706.0000	4,621.0000	(1.806)	0	0	0
16/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,271.0000	4,187.0000	(1.967)	0	0	0
16/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	316.0000	289.0000	(8.544)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
16/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,513.0000	4,428.0000	(1.883)	0	0	0
16/10/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
16/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	74.0000	69.0000	(6.757)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
16/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,223.0000	6,136.0000	(1.398)	0	0	0
16/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,197.0000	8,109.0000	(1.074)	0	0	0
16/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	959.0000	1,024.0000	6.778	0	0	0
16/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	1,896.0000	1,984.0000	4.641	0	0	0
16/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
16/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,856.0000	2,944.0000	3.081	0	0	0
16/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,502.0000	1,586.0000	5.593	0	0	0
16/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
16/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,847.0000	3,937.0000	2.339	0	0	0
16/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,417.0000	2,505.0000	3.641	0	0	0
16/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,750.0000	2,672.0000	(2.836)	0	0	0
16/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,717.0000	1,804.0000	5.067	0	0	0
16/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	193.0000	207.0000	7.254	0	0	0
16/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,469.0000	6,382.0000	(1.345)	0	0	0
16/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	406.0000	374.0000	(7.882)	0	0	0
16/10/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,660.0000	2,748.0000	3.308	0	0	0
16/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
16/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
16/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,658.0000	4,573.0000	(1.825)	0	0	0
16/10/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
16/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,443.0000	8,355.0000	(1.042)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
16/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,246.0000	8,158.0000	(1.067)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,617.0000	6,529.0000	(1.330)	0	0	0
16/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,648.0000	3,738.0000	2.467	0	0	0
16/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,272.0000	6,185.0000	(1.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
16/10/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	101.0000	94.0000	(6.931)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,400.0000	3,489.0000	2.618	0	0	0
16/10/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
16/10/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,591.0000	8,503.0000	(1.024)	0	0	0
16/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	3,897.0000	3,987.0000	2.309	0	0	0
16/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	456.0000	421.0000	(7.675)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	186.0000	199.0000	6.989	0	0	0
16/10/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	799.0000	856.0000	7.134	0	0	0
16/10/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,460.0000	1,544.0000	5.753	0	0	0
16/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	117.0000	109.0000	(6.838)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,843.0000	2,764.0000	(2.779)	0	0	0
16/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
16/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,755.0000	4,669.0000	(1.809)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,689.0000	8,601.0000	(1.013)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
16/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,715.0000	6,627.0000	(1.310)	0	0	0
16/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
16/10/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,369.0000	2,457.0000	3.715	0	0	0
16/10/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	1,942.0000	2,030.0000	4.531	0	0	0
16/10/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	2,905.0000	2,993.0000	3.029	0	0	0
16/10/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,344.0000	8,257.0000	(1.043)	0	0	0
16/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
16/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
16/10/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.15	Call	Currency Future	2,709.0000	2,797.0000	3.248	0	0	0
16/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,797.0000	3,888.0000	2.397	0	0	0
16/10/2009	\$ / R	2010/12/13	4.15	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
16/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	222.0000	238.0000	7.207	0	0	0
16/10/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	1,761.0000	1,848.0000	4.940	0	0	0
16/10/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,429.0000	2,353.0000	(3.129)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
16/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,319.0000	4,235.0000	(1.945)	0	0	0
16/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	989.0000	1,054.0000	6.572	0	0	0
16/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
16/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	296.0000	270.0000	(8.784)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
16/10/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,416.0000	4,331.0000	(1.925)	0	0	0
16/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	257.0000	233.0000	(9.339)	0	0	0
16/10/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,371.0000	6,283.0000	(1.381)	0	0	0
16/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
16/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
16/10/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,050.0000	1,118.0000	6.476	0	0	0
16/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	213.0000	229.0000	7.512	0	0	0
16/10/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,807.0000	2,895.0000	3.135	0	0	0
16/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,520.0000	2,444.0000	(3.016)	0	0	0
16/10/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,851.0000	1,939.0000	4.754	0	0	0
16/10/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
16/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	120.0000	127.0000	5.833	0	0	0
16/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,249.0000	2,174.0000	(3.335)	0	0	0
16/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	242.0000	259.0000	7.025	0	0	0
16/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	189.0000	176.0000	(6.878)	0	0	0
16/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	4,127.0000	4,042.0000	(2.060)	0	0	0
16/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	6,076.0000	5,989.0000	(1.432)	0	0	0
16/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
16/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	8,049.0000	7,961.0000	(1.093)	0	0	0
16/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
16/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,182.0000	1,261.0000	6.684	0	0	0
16/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,034.0000	2,124.0000	4.425	0	0	0
16/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	3,996.0000	4,087.0000	2.277	0	0	0
16/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
16/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,003.0000	3,092.0000	2.964	0	0	0
16/10/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	2,294.0000	2,219.0000	(3.269)	0	0	0
16/10/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	237.0000	254.0000	7.173	0	0	0
16/10/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	204.0000	188.0000	(7.843)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,147.0000	1,222.0000	6.539	0	0	0
16/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	118.0000	125.0000	5.932	0	0	0
16/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
16/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	4,175.0000	4,091.0000	(2.012)	0	0	0
16/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
16/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	6,125.0000	6,038.0000	(1.420)	0	0	0
16/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	8,099.0000	8,011.0000	(1.087)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
16/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
16/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	1,987.0000	2,077.0000	4.529	0	0	0
16/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	3,946.0000	4,037.0000	2.306	0	0	0
16/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	2,954.0000	3,042.0000	2.979	0	0	0
16/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	£ / R	2009/12/14			Currency Future	11.9406	12.1446	1.708	12.1600	11.6000	38,212
16/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	742.0000	912.0000	22.911	0	0	0
16/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,542.0000	3,746.0000	5.759	0	0	0
16/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,560.0000	9,356.0000	(2.134)	0	0	0
16/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,281.0000	2,084.0000	(8.637)	0	0	0
16/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	100.0000	140.0000	40.000	0	0	0
16/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	179.0000	127.0000	(29.050)	0	0	0
16/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	33.0000	45.0000	36.364	0	0	0
16/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	102.0000	68.0000	(33.333)	0	0	0
16/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	7,011.0000	6,807.0000	(2.910)	0	0	0
16/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,512.0000	5,308.0000	(3.701)	0	0	0
16/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
16/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	960.0000	795.0000	(17.188)	0	0	0
16/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,661.0000	5,458.0000	(3.586)	0	0	0
16/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	629.0000	490.0000	(22.099)	0	0	0
16/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,873.0000	2,673.0000	(6.961)	0	0	0
16/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	520.0000	672.0000	29.231	0	0	0
16/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,843.0000	1,650.0000	(10.472)	0	0	0
16/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	9,010.0000	8,806.0000	(2.264)	0	0	0
16/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,518.0000	3,316.0000	(5.742)	0	0	0
16/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,774.0000	2,574.0000	(7.210)	0	0	0
16/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,362.0000	5,159.0000	(3.786)	0	0	0
16/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
16/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
16/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
16/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,867.0000	3,664.0000	(5.250)	0	0	0
16/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,291.0000	4,495.0000	4.754	0	0	0
16/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,361.0000	6,157.0000	(3.207)	0	0	0
16/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	253.0000	349.0000	37.945	0	0	0
16/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,514.0000	4,311.0000	(4.497)	0	0	0
16/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,861.0000	6,657.0000	(2.973)	0	0	0
16/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,555.0000	1,368.0000	(12.026)	0	0	0
16/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	412.0000	305.0000	(25.971)	0	0	0
16/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	590.0000	455.0000	(22.881)	0	0	0
16/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,007.0000	2,208.0000	10.015	0	0	0
16/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,229.0000	1,426.0000	16.029	0	0	0
16/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	4.0000	6.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,510.0000	7,307.0000	(2.703)	0	0	0
16/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,183.0000	1,986.0000	(9.024)	0	0	0
16/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,460.0000	7,257.0000	(2.721)	0	0	0
16/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	37.0000	50.0000	35.135	0	0	0
16/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	158.0000	219.0000	38.608	0	0	0
16/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
16/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,181.0000	1,378.0000	16.681	0	0	0
16/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,510.0000	9,306.0000	(2.145)	0	0	0
16/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	3,071.0000	2,870.0000	(6.545)	0	0	0
16/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,692.0000	3,896.0000	5.525	0	0	0
16/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,746.0000	1,555.0000	(10.939)	0	0	0
16/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,373.0000	1,572.0000	14.494	0	0	0
16/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,039.0000	1,233.0000	18.672	0	0	0
16/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,860.0000	9,656.0000	(2.069)	0	0	0
16/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,493.0000	3,696.0000	5.812	0	0	0
16/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,667.0000	3,466.0000	(5.481)	0	0	0
16/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,351.0000	2,553.0000	8.592	0	0	0
16/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,845.0000	3,049.0000	7.170	0	0	0
16/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,036.0000	1,842.0000	(9.528)	0	0	0
16/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,660.0000	9,456.0000	(2.112)	0	0	0
16/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	2,994.0000	3,198.0000	6.814	0	0	0
16/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,860.0000	7,656.0000	(2.595)	0	0	0
16/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,960.0000	7,756.0000	(2.563)	0	0	0
16/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	24.0000	31.0000	29.167	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	27.0000	36.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,364.0000	4,162.0000	(4.629)	0	0	0
16/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	5,112.0000	4,909.0000	(3.971)	0	0	0
16/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,341.0000	4,545.0000	4.699	0	0	0
16/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	5,012.0000	4,809.0000	(4.050)	0	0	0
16/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,269.0000	3,068.0000	(6.149)	0	0	0
16/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,710.0000	9,506.0000	(2.101)	0	0	0
16/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	3,992.0000	4,195.0000	5.085	0	0	0
16/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	789.0000	636.0000	(19.392)	0	0	0
16/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,861.0000	5,658.0000	(3.464)	0	0	0
16/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,960.0000	9,756.0000	(2.048)	0	0	0
16/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,170.0000	2,969.0000	(6.341)	0	0	0
16/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,710.0000	7,507.0000	(2.633)	0	0	0
16/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,713.0000	1,914.0000	11.734	0	0	0
16/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
16/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,311.0000	6,107.0000	(3.232)	0	0	0
16/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,111.0000	6,907.0000	(2.869)	0	0	0
16/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	32.0000	42.0000	31.250	0	0	0
16/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	908.0000	1,090.0000	20.044	0	0	0
16/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	169.0000	234.0000	38.462	0	0	0
16/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,410.0000	9,206.0000	(2.168)	0	0	0
16/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	4,016.0000	3,814.0000	(5.030)	0	0	0
16/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,315.0000	4,112.0000	(4.705)	0	0	0
16/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	130.0000	181.0000	39.231	0	0	0
16/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
16/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,961.0000	5,758.0000	(3.405)	0	0	0
16/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	3,942.0000	4,145.0000	5.150	0	0	0
16/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,277.0000	1,474.0000	15.427	0	0	0
16/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,697.0000	2,899.0000	7.490	0	0	0
16/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	6,011.0000	5,807.0000	(3.394)	0	0	0
16/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,310.0000	8,106.0000	(2.455)	0	0	0
16/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	9,110.0000	8,906.0000	(2.239)	0	0	0
16/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	46.0000	63.0000	36.957	0	0	0
16/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,860.0000	2,061.0000	10.806	0	0	0
16/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	4,066.0000	3,864.0000	(4.968)	0	0	0
16/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,823.0000	2,623.0000	(7.085)	0	0	0
16/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
16/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
16/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	8,010.0000	7,806.0000	(2.547)	0	0	0
16/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,939.0000	1,746.0000	(9.954)	0	0	0
16/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	67.0000	45.0000	(32.836)	0	0	0
16/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,133.0000	1,329.0000	17.299	0	0	0
16/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,966.0000	3,764.0000	(5.093)	0	0	0
16/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,220.0000	3,019.0000	(6.242)	0	0	0
16/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	783.0000	955.0000	21.967	0	0	0
16/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,464.0000	4,262.0000	(4.525)	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
16/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,891.0000	1,698.0000	(10.206)	0	0	0
16/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
16/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	668.0000	525.0000	(21.407)	0	0	0
16/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,056.0000	2,257.0000	9.776	0	0	0
16/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	6,061.0000	5,857.0000	(3.366)	0	0	0
16/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,724.0000	2,525.0000	(7.305)	0	0	0
16/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,360.0000	8,156.0000	(2.440)	0	0	0
16/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	454.0000	599.0000	31.938	0	0	0
16/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	5,162.0000	4,959.0000	(3.933)	0	0	0
16/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	181.0000	250.0000	38.122	0	0	0
16/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,410.0000	7,207.0000	(2.740)	0	0	0
16/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,675.0000	2,475.0000	(7.477)	0	0	0
16/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	8,260.0000	8,056.0000	(2.470)	0	0	0
16/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,412.0000	5,208.0000	(3.769)	0	0	0
16/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,183.0000	1,986.0000	(9.024)	0	0	0
16/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	3,742.0000	3,946.0000	5.452	0	0	0
16/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,121.0000	2,920.0000	(6.440)	0	0	0
16/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,597.0000	2,800.0000	7.817	0	0	0
16/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,615.0000	1,816.0000	12.446	0	0	0
16/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,154.0000	2,355.0000	9.331	0	0	0
16/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	24.0000	31.0000	29.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,301.0000	2,503.0000	8.779	0	0	0
16/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,462.0000	5,258.0000	(3.735)	0	0	0
16/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	6,261.0000	6,057.0000	(3.258)	0	0	0
16/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	380.0000	282.0000	(25.789)	0	0	0
16/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	33.0000	45.0000	36.364	0	0	0
16/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
16/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,560.0000	7,357.0000	(2.685)	0	0	0
16/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
16/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,988.0000	1,794.0000	(9.759)	0	0	0
16/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	2,895.0000	3,098.0000	7.012	0	0	0
16/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	703.0000	870.0000	23.755	0	0	0
16/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	8,060.0000	7,856.0000	(2.531)	0	0	0
16/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
16/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,642.0000	3,846.0000	5.601	0	0	0
16/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,603.0000	1,415.0000	(11.728)	0	0	0
16/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,711.0000	5,508.0000	(3.555)	0	0	0
16/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,265.0000	4,063.0000	(4.736)	0	0	0
16/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,576.0000	2,377.0000	(7.725)	0	0	0
16/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	112.0000	76.0000	(32.143)	0	0	0
16/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,561.0000	5,358.0000	(3.650)	0	0	0
16/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,675.0000	2,475.0000	(7.477)	0	0	0
16/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	43.0000	59.0000	37.209	0	0	0
16/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,325.0000	1,523.0000	14.943	0	0	0
16/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
16/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	1,909.0000	2,110.0000	10.529	0	0	0
16/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,091.0000	4,295.0000	4.987	0	0	0
16/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,360.0000	7,157.0000	(2.758)	0	0	0
16/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,511.0000	6,307.0000	(3.133)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
16/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,972.0000	2,771.0000	(6.763)	0	0	0
16/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,419.0000	3,217.0000	(5.908)	0	0	0
16/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
16/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,717.0000	3,515.0000	(5.434)	0	0	0
16/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,460.0000	9,256.0000	(2.156)	0	0	0
16/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,922.0000	2,722.0000	(6.845)	0	0	0
16/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	951.0000	1,137.0000	19.558	0	0	0
16/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,360.0000	9,156.0000	(2.179)	0	0	0
16/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,510.0000	8,306.0000	(2.397)	0	0	0
16/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,232.0000	2,035.0000	(8.826)	0	0	0
16/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
16/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,461.0000	6,257.0000	(3.157)	0	0	0
16/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
16/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,663.0000	4,461.0000	(4.332)	0	0	0
16/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,625.0000	2,426.0000	(7.581)	0	0	0
16/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	213.0000	154.0000	(27.700)	0	0	0
16/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	270.0000	377.0000	39.630	0	0	0
16/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	221.0000	303.0000	37.104	0	0	0
16/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,369.0000	3,168.0000	(5.966)	0	0	0
16/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	28.0000	38.0000	35.714	0	0	0
16/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,252.0000	2,454.0000	8.970	0	0	0
16/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	43.0000	59.0000	37.209	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,460.0000	8,256.0000	(2.411)	0	0	0
16/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	60.0000	43.0000	(28.333)	0	0	0
16/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	481.0000	359.0000	(25.364)	0	0	0
16/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	309.0000	434.0000	40.453	0	0	0
16/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,767.0000	3,565.0000	(5.362)	0	0	0
16/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,603.0000	1,415.0000	(11.728)	0	0	0
16/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	392.0000	530.0000	35.204	0	0	0
16/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	37.0000	50.0000	35.135	0	0	0
16/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,203.0000	2,405.0000	9.169	0	0	0
16/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,468.0000	3,267.0000	(5.796)	0	0	0
16/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,461.0000	1,276.0000	(12.663)	0	0	0
16/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,939.0000	1,746.0000	(9.954)	0	0	0
16/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	83.0000	54.0000	(34.940)	0	0	0
16/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,913.0000	4,710.0000	(4.132)	0	0	0
16/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	252.0000	185.0000	(26.587)	0	0	0
16/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	207.0000	284.0000	37.198	0	0	0
16/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,664.0000	1,865.0000	12.079	0	0	0
16/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,048.0000	878.0000	(16.221)	0	0	0
16/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,746.0000	1,555.0000	(10.939)	0	0	0
16/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,310.0000	9,106.0000	(2.191)	0	0	0
16/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,228.0000	1,051.0000	(14.414)	0	0	0
16/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,988.0000	1,794.0000	(9.759)	0	0	0
16/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	824.0000	999.0000	21.238	0	0	0
16/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	319.0000	240.0000	(24.765)	0	0	0
16/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,414.0000	4,212.0000	(4.576)	0	0	0
16/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,817.0000	3,615.0000	(5.292)	0	0	0
16/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	88.0000	123.0000	39.773	0	0	0
16/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,760.0000	9,556.0000	(2.090)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	51.0000	71.0000	39.216	0	0	0
16/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,746.0000	2,949.0000	7.393	0	0	0
16/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,910.0000	7,706.0000	(2.579)	0	0	0
16/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,410.0000	8,206.0000	(2.426)	0	0	0
16/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,647.0000	2,850.0000	7.669	0	0	0
16/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
16/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	136.0000	94.0000	(30.882)	0	0	0
16/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	39.0000	53.0000	35.897	0	0	0
16/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	7,160.0000	6,957.0000	(2.835)	0	0	0
16/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	232.0000	169.0000	(27.155)	0	0	0
16/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,449.0000	2,652.0000	8.289	0	0	0
16/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,811.0000	5,608.0000	(3.493)	0	0	0
16/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
16/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,698.0000	1,508.0000	(11.190)	0	0	0
16/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,508.0000	1,322.0000	(12.334)	0	0	0
16/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,262.0000	5,059.0000	(3.858)	0	0	0
16/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,411.0000	6,207.0000	(3.182)	0	0	0
16/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	516.0000	390.0000	(24.419)	0	0	0
16/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
16/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,086.0000	1,281.0000	17.956	0	0	0
16/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	122.0000	169.0000	38.525	0	0	0
16/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	164.0000	115.0000	(29.878)	0	0	0
16/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,094.0000	3,298.0000	6.593	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,568.0000	3,366.0000	(5.661)	0	0	0
16/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,810.0000	9,606.0000	(2.080)	0	0	0
16/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,137.0000	964.0000	(15.215)	0	0	0
16/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	139.0000	193.0000	38.849	0	0	0
16/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	28.0000	38.0000	35.714	0	0	0
16/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,611.0000	6,407.0000	(3.086)	0	0	0
16/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	553.0000	422.0000	(23.689)	0	0	0
16/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	78.0000	108.0000	38.462	0	0	0
16/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	554.0000	710.0000	28.159	0	0	0
16/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,761.0000	5,558.0000	(3.524)	0	0	0
16/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	69.0000	96.0000	39.130	0	0	0
16/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	49.0000	67.0000	36.735	0	0	0
16/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	708.0000	561.0000	(20.763)	0	0	0
16/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,810.0000	7,606.0000	(2.612)	0	0	0
16/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	748.0000	598.0000	(20.053)	0	0	0
16/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	422.0000	564.0000	33.649	0	0	0
16/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,614.0000	4,411.0000	(4.400)	0	0	0
16/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	336.0000	465.0000	38.393	0	0	0
16/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	148.0000	206.0000	39.189	0	0	0
16/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,618.0000	3,416.0000	(5.583)	0	0	0
16/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	39.0000	53.0000	35.897	0	0	0
16/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,428.0000	2,230.0000	(8.155)	0	0	0
16/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,760.0000	7,556.0000	(2.629)	0	0	0
16/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
16/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	49.0000	67.0000	36.735	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,321.0000	1,140.0000	(13.702)	0	0	0
16/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,527.0000	2,328.0000	(7.875)	0	0	0
16/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,592.0000	3,796.0000	5.679	0	0	0
16/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	295.0000	220.0000	(25.424)	0	0	0
16/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	149.0000	104.0000	(30.201)	0	0	0
16/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	831.0000	675.0000	(18.773)	0	0	0
16/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	627.0000	788.0000	25.678	0	0	0
16/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,698.0000	1,508.0000	(11.190)	0	0	0
16/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	19.0000	25.0000	31.579	0	0	0
16/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	664.0000	829.0000	24.849	0	0	0
16/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,843.0000	1,650.0000	(10.472)	0	0	0
16/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,260.0000	7,057.0000	(2.796)	0	0	0
16/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	17.0000	23.0000	35.294	0	0	0
16/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	196.0000	140.0000	(28.571)	0	0	0
16/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	590.0000	749.0000	26.949	0	0	0
16/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	124.0000	84.0000	(32.258)	0	0	0
16/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,428.0000	2,230.0000	(8.155)	0	0	0
16/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,611.0000	5,408.0000	(3.618)	0	0	0
16/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
16/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,710.0000	8,506.0000	(2.342)	0	0	0
16/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,310.0000	7,107.0000	(2.777)	0	0	0
16/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,160.0000	8,956.0000	(2.227)	0	0	0
16/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	19.0000	25.0000	31.579	0	0	0
16/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,469.0000	1,669.0000	13.615	0	0	0
16/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,916.0000	3,714.0000	(5.158)	0	0	0
16/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
16/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,650.0000	1,461.0000	(11.455)	0	0	0
16/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	27.0000	36.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	88.0000	123.0000	39.773	0	0	0
16/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	26.0000	34.0000	30.769	0	0	0
16/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
16/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,711.0000	6,507.0000	(3.040)	0	0	0
16/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,567.0000	1,767.0000	12.763	0	0	0
16/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	46.0000	63.0000	36.957	0	0	0
16/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	61.0000	85.0000	39.344	0	0	0
16/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
16/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,911.0000	5,708.0000	(3.434)	0	0	0
16/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	94.0000	131.0000	39.362	0	0	0
16/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	73.0000	102.0000	39.726	0	0	0
16/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,478.0000	2,279.0000	(8.031)	0	0	0
16/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
16/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,293.0000	3,497.0000	6.195	0	0	0
16/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,312.0000	5,109.0000	(3.822)	0	0	0
16/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,508.0000	1,322.0000	(12.334)	0	0	0
16/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,260.0000	9,056.0000	(2.203)	0	0	0
16/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	39.0000	53.0000	35.897	0	0	0
16/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,393.0000	3,597.0000	6.012	0	0	0
16/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,194.0000	3,397.0000	6.356	0	0	0
16/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	1,003.0000	836.0000	(16.650)	0	0	0
16/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,183.0000	1,007.0000	(14.877)	0	0	0
16/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,548.0000	2,751.0000	7.967	0	0	0
16/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,911.0000	6,707.0000	(2.952)	0	0	0
16/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,661.0000	6,457.0000	(3.063)	0	0	0
16/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,085.0000	1,890.0000	(9.353)	0	0	0
16/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,421.0000	1,620.0000	14.004	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,939.0000	1,746.0000	(9.954)	0	0	0
16/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,762.0000	1,963.0000	11.407	0	0	0
16/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,134.0000	1,938.0000	(9.185)	0	0	0
16/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	486.0000	635.0000	30.658	0	0	0
16/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	3,021.0000	2,821.0000	(6.620)	0	0	0
16/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,713.0000	4,511.0000	(4.286)	0	0	0
16/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,319.0000	3,118.0000	(6.056)	0	0	0
16/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,910.0000	8,706.0000	(2.290)	0	0	0
16/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,660.0000	8,456.0000	(2.356)	0	0	0
16/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
16/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	273.0000	202.0000	(26.007)	0	0	0
16/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,134.0000	1,938.0000	(9.185)	0	0	0
16/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	363.0000	497.0000	36.915	0	0	0
16/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,191.0000	4,395.0000	4.868	0	0	0
16/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,400.0000	2,602.0000	8.417	0	0	0
16/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,724.0000	2,525.0000	(7.305)	0	0	0
16/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	92.0000	61.0000	(33.696)	0	0	0
16/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,183.0000	1,986.0000	(9.024)	0	0	0
16/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,610.0000	8,406.0000	(2.369)	0	0	0
16/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	289.0000	405.0000	40.138	0	0	0
16/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	61.0000	85.0000	39.344	0	0	0
16/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
16/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	349.0000	260.0000	(25.501)	0	0	0
16/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,228.0000	1,051.0000	(14.414)	0	0	0
16/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,343.0000	3,547.0000	6.102	0	0	0
16/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	24.0000	31.0000	29.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	193.0000	267.0000	38.342	0	0	0
16/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,794.0000	1,603.0000	(10.647)	0	0	0
16/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,048.0000	878.0000	(16.221)	0	0	0
16/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,379.0000	2,181.0000	(8.323)	0	0	0
16/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
16/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,660.0000	7,457.0000	(2.650)	0	0	0
16/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,141.0000	4,345.0000	4.926	0	0	0
16/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,478.0000	2,279.0000	(8.031)	0	0	0
16/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	873.0000	714.0000	(18.213)	0	0	0
16/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	69.0000	96.0000	39.130	0	0	0
16/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,144.0000	3,347.0000	6.457	0	0	0
16/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	114.0000	159.0000	39.474	0	0	0
16/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,041.0000	4,245.0000	5.048	0	0	0
16/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,161.0000	5,957.0000	(3.311)	0	0	0
16/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	65.0000	90.0000	38.462	0	0	0
16/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,044.0000	3,248.0000	6.702	0	0	0
16/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,274.0000	1,095.0000	(14.050)	0	0	0
16/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,330.0000	2,132.0000	(8.498)	0	0	0
16/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	916.0000	754.0000	(17.686)	0	0	0
16/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,555.0000	1,368.0000	(12.026)	0	0	0
16/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,105.0000	2,306.0000	9.549	0	0	0
16/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
16/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	107.0000	149.0000	39.252	0	0	0
16/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,610.0000	7,407.0000	(2.668)	0	0	0
16/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,698.0000	1,508.0000	(11.190)	0	0	0
16/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,910.0000	9,706.0000	(2.059)	0	0	0
16/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
16/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,499.0000	2,701.0000	8.083	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
16/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,321.0000	1,140.0000	(13.702)	0	0	0
16/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,518.0000	1,718.0000	13.175	0	0	0
16/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,625.0000	2,426.0000	(7.581)	0	0	0
16/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	83.0000	115.0000	38.554	0	0	0
16/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,972.0000	2,771.0000	(6.763)	0	0	0
16/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	1,092.0000	921.0000	(15.659)	0	0	0
16/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,243.0000	3,447.0000	6.290	0	0	0
16/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,036.0000	1,842.0000	(9.528)	0	0	0
16/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	65.0000	90.0000	38.462	0	0	0
16/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,274.0000	1,095.0000	(14.050)	0	0	0
16/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,367.0000	1,185.0000	(13.314)	0	0	0
16/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,794.0000	1,603.0000	(10.647)	0	0	0
16/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,963.0000	4,760.0000	(4.090)	0	0	0
16/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	41.0000	56.0000	36.585	0	0	0
16/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,414.0000	1,230.0000	(13.013)	0	0	0
16/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,761.0000	6,557.0000	(3.017)	0	0	0
16/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
16/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,961.0000	6,757.0000	(2.931)	0	0	0
16/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	54.0000	75.0000	38.889	0	0	0
16/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,960.0000	8,756.0000	(2.277)	0	0	0
16/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,763.0000	4,560.0000	(4.262)	0	0	0
16/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,760.0000	8,556.0000	(2.329)	0	0	0
16/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,232.0000	2,035.0000	(8.826)	0	0	0
16/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,610.0000	9,406.0000	(2.123)	0	0	0
16/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
16/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	237.0000	324.0000	36.709	0	0	0
16/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,121.0000	2,920.0000	(6.440)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	75.0000	48.0000	(36.000)	0	0	0
16/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	865.0000	1,043.0000	20.578	0	0	0
16/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,811.0000	2,013.0000	11.154	0	0	0
16/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	446.0000	329.0000	(26.233)	0	0	0
16/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,796.0000	2,999.0000	7.260	0	0	0
16/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,210.0000	9,006.0000	(2.215)	0	0	0
16/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,210.0000	7,007.0000	(2.816)	0	0	0
16/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,220.0000	3,019.0000	(6.242)	0	0	0
16/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,212.0000	5,009.0000	(3.895)	0	0	0
16/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,085.0000	1,890.0000	(9.353)	0	0	0
16/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	2,945.0000	3,148.0000	6.893	0	0	0
16/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	1,958.0000	2,159.0000	10.266	0	0	0
16/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	995.0000	1,185.0000	19.095	0	0	0
16/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	54.0000	41.0000	(24.074)	0	0	0
16/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	26.0000	34.0000	30.769	0	0	0
16/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	5,062.0000	4,859.0000	(4.010)	0	0	0
16/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
16/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	7,061.0000	6,857.0000	(2.889)	0	0	0
16/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	9,060.0000	8,856.0000	(2.252)	0	0	0
16/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	51.0000	71.0000	39.216	0	0	0
16/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,461.0000	1,276.0000	(12.663)	0	0	0
16/10/2009	£ / R	2010/03/15			Currency Future	12.1426	12.3490	1.700	0.0000	0.0000	1,023
16/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,341.0000	1,536.0000	14.541	0	0	0
16/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	54.0000	47.0000	(12.963)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,715.0000	7,511.0000	(2.644)	0	0	0
16/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,320.0000	6,117.0000	(3.212)	0	0	0
16/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,163.0000	2,972.0000	(6.039)	0	0	0
16/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,950.0000	1,779.0000	(8.769)	0	0	0
16/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,755.0000	1,953.0000	11.282	0	0	0
16/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	857.0000	733.0000	(14.469)	0	0	0
16/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,939.0000	3,741.0000	(5.027)	0	0	0
16/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
16/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
16/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
16/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,313.0000	8,109.0000	(2.454)	0	0	0
16/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	56.0000	71.0000	26.786	0	0	0
16/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	63.0000	54.0000	(14.286)	0	0	0
16/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,972.0000	5,769.0000	(3.399)	0	0	0
16/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,524.0000	5,321.0000	(3.675)	0	0	0
16/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	98.0000	87.0000	(11.224)	0	0	0
16/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,897.0000	2,096.0000	10.490	0	0	0
16/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,408.0000	2,230.0000	(7.392)	0	0	0
16/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	582.0000	486.0000	(16.495)	0	0	0
16/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
16/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	363.0000	448.0000	23.416	0	0	0
16/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,088.0000	2,289.0000	9.626	0	0	0
16/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,532.0000	4,329.0000	(4.479)	0	0	0
16/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	391.0000	321.0000	(17.903)	0	0	0
16/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
16/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
16/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
16/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	903.0000	1,065.0000	17.940	0	0	0
16/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,184.0000	2,386.0000	9.249	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
16/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	3,950.0000	4,155.0000	5.190	0	0	0
16/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	633.0000	770.0000	21.643	0	0	0
16/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	101.0000	129.0000	27.723	0	0	0
16/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,720.0000	2,924.0000	7.500	0	0	0
16/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	350.0000	432.0000	23.429	0	0	0
16/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,915.0000	7,710.0000	(2.590)	0	0	0
16/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
16/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,007.0000	1,182.0000	17.378	0	0	0
16/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,296.0000	4,502.0000	4.795	0	0	0
16/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
16/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,909.0000	9,704.0000	(2.069)	0	0	0
16/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,163.0000	1,357.0000	16.681	0	0	0
16/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,829.0000	2,643.0000	(6.575)	0	0	0
16/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,759.0000	9,554.0000	(2.101)	0	0	0
16/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,098.0000	4,303.0000	5.002	0	0	0
16/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	474.0000	585.0000	23.418	0	0	0
16/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,042.0000	1,868.0000	(8.521)	0	0	0
16/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	210.0000	166.0000	(20.952)	0	0	0
16/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,923.0000	5,719.0000	(3.444)	0	0	0
16/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,988.0000	3,789.0000	(4.990)	0	0	0
16/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	122.0000	152.0000	24.590	0	0	0
16/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	72.0000	92.0000	27.778	0	0	0
16/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	2,867.0000	3,071.0000	7.115	0	0	0
16/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,360.0000	9,155.0000	(2.190)	0	0	0
16/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,334.0000	4,132.0000	(4.661)	0	0	0
16/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,111.0000	8,905.0000	(2.261)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,725.0000	1,559.0000	(9.623)	0	0	0
16/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	165.0000	133.0000	(19.394)	0	0	0
16/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,765.0000	7,561.0000	(2.627)	0	0	0
16/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,117.0000	6,913.0000	(2.866)	0	0	0
16/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	120.0000	108.0000	(10.000)	0	0	0
16/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
16/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
16/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	113.0000	144.0000	27.434	0	0	0
16/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,709.0000	9,504.0000	(2.111)	0	0	0
16/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,127.0000	4,924.0000	(3.959)	0	0	0
16/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,965.0000	7,760.0000	(2.574)	0	0	0
16/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,281.0000	2,484.0000	8.900	0	0	0
16/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	614.0000	512.0000	(16.612)	0	0	0
16/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	151.0000	126.0000	(16.556)	0	0	0
16/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	10,009.0000	9,803.0000	(2.058)	0	0	0
16/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	167.0000	208.0000	24.551	0	0	0
16/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,176.0000	4,974.0000	(3.903)	0	0	0
16/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,363.0000	8,159.0000	(2.439)	0	0	0
16/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,916.0000	3,120.0000	6.996	0	0	0
16/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	135.0000	167.0000	23.704	0	0	0
16/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
16/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,610.0000	9,404.0000	(2.144)	0	0	0
16/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,959.0000	9,753.0000	(2.068)	0	0	0
16/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,549.0000	3,354.0000	(5.495)	0	0	0
16/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
16/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,703.0000	3,908.0000	5.536	0	0	0
16/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
16/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	48.0000	61.0000	27.083	0	0	0
16/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,616.0000	7,411.0000	(2.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
16/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,185.0000	3,984.0000	(4.803)	0	0	0
16/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,326.0000	5,122.0000	(3.830)	0	0	0
16/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,594.0000	2,412.0000	(7.016)	0	0	0
16/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,773.0000	5,570.0000	(3.516)	0	0	0
16/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,211.0000	3,019.0000	(5.979)	0	0	0
16/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,251.0000	1,446.0000	15.588	0	0	0
16/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
16/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,793.0000	3,595.0000	(5.220)	0	0	0
16/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	54.0000	68.0000	25.926	0	0	0
16/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
16/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	466.0000	387.0000	(16.953)	0	0	0
16/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,307.0000	3,114.0000	(5.836)	0	0	0
16/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,779.0000	4,577.0000	(4.227)	0	0	0
16/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	456.0000	561.0000	23.026	0	0	0
16/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,370.0000	6,167.0000	(3.187)	0	0	0
16/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	143.0000	178.0000	24.476	0	0	0
16/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	270.0000	335.0000	24.074	0	0	0
16/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
16/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
16/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	680.0000	570.0000	(16.176)	0	0	0
16/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,270.0000	2,095.0000	(7.709)	0	0	0
16/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,859.0000	9,654.0000	(2.079)	0	0	0
16/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	558.0000	686.0000	22.939	0	0	0
16/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,276.0000	5,073.0000	(3.848)	0	0	0
16/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,463.0000	8,258.0000	(2.422)	0	0	0
16/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,044.0000	1,225.0000	17.337	0	0	0
16/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	42.0000	53.0000	26.190	0	0	0
16/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,267.0000	7,062.0000	(2.821)	0	0	0
16/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
16/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,136.0000	2,338.0000	9.457	0	0	0
16/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	9.0000	11.0000	22.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,653.0000	3,858.0000	5.612	0	0	0
16/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,260.0000	9,055.0000	(2.214)	0	0	0
16/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	970.0000	838.0000	(13.608)	0	0	0
16/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	109.0000	97.0000	(11.009)	0	0	0
16/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	87.0000	111.0000	27.586	0	0	0
16/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,554.0000	3,760.0000	5.796	0	0	0
16/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,356.0000	3,162.0000	(5.781)	0	0	0
16/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	313.0000	387.0000	23.642	0	0	0
16/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	423.0000	519.0000	22.695	0	0	0
16/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,316.0000	7,112.0000	(2.788)	0	0	0
16/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	377.0000	465.0000	23.342	0	0	0
16/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
16/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	282.0000	227.0000	(19.504)	0	0	0
16/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	194.0000	153.0000	(21.134)	0	0	0
16/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,134.0000	1,958.0000	(8.247)	0	0	0
16/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,310.0000	9,105.0000	(2.202)	0	0	0
16/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	820.0000	699.0000	(14.756)	0	0	0
16/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	33.0000	41.0000	24.242	0	0	0
16/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,569.0000	1,766.0000	12.556	0	0	0
16/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	937.0000	1,102.0000	17.609	0	0	0
16/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	520.0000	435.0000	(16.346)	0	0	0
16/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,014.0000	3,218.0000	6.768	0	0	0
16/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	784.0000	666.0000	(15.051)	0	0	0
16/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,890.0000	3,692.0000	(5.090)	0	0	0
16/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	775.0000	926.0000	19.484	0	0	0
16/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,516.0000	7,311.0000	(2.728)	0	0	0
16/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
16/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,873.0000	5,669.0000	(3.474)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,524.0000	2,728.0000	8.082	0	0	0
16/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,680.0000	1,516.0000	(9.762)	0	0	0
16/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,416.0000	7,212.0000	(2.751)	0	0	0
16/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,865.0000	7,660.0000	(2.606)	0	0	0
16/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,815.0000	7,610.0000	(2.623)	0	0	0
16/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	8,015.0000	7,810.0000	(2.558)	0	0	0
16/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,168.0000	1,025.0000	(12.243)	0	0	0
16/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	512.0000	634.0000	23.828	0	0	0
16/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,128.0000	986.0000	(12.589)	0	0	0
16/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
16/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	173.0000	215.0000	24.277	0	0	0
16/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,410.0000	9,205.0000	(2.179)	0	0	0
16/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	6,022.0000	5,819.0000	(3.371)	0	0	0
16/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,505.0000	3,710.0000	5.849	0	0	0
16/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,510.0000	9,304.0000	(2.166)	0	0	0
16/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	392.0000	482.0000	22.959	0	0	0
16/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,809.0000	9,604.0000	(2.090)	0	0	0
16/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,769.0000	2,973.0000	7.367	0	0	0
16/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,814.0000	1,646.0000	(9.261)	0	0	0
16/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	114.0000	102.0000	(10.526)	0	0	0
16/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	4,037.0000	3,838.0000	(4.929)	0	0	0
16/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
16/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
16/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,519.0000	6,316.0000	(3.114)	0	0	0
16/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,802.0000	2,000.0000	10.988	0	0	0
16/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,039.0000	2,241.0000	9.907	0	0	0
16/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	5.0000	7.0000	40.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	152.0000	189.0000	24.342	0	0	0
16/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	197.0000	245.0000	24.365	0	0	0
16/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,470.0000	6,266.0000	(3.153)	0	0	0
16/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	131.0000	162.0000	23.664	0	0	0
16/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	714.0000	602.0000	(15.686)	0	0	0
16/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,460.0000	9,254.0000	(2.178)	0	0	0
16/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,512.0000	8,308.0000	(2.397)	0	0	0
16/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
16/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,944.0000	2,144.0000	10.288	0	0	0
16/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,207.0000	1,401.0000	16.073	0	0	0
16/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	749.0000	633.0000	(15.487)	0	0	0
16/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
16/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,009.0000	875.0000	(13.280)	0	0	0
16/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	8,064.0000	7,860.0000	(2.530)	0	0	0
16/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,860.0000	1,690.0000	(9.140)	0	0	0
16/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,782.0000	2,597.0000	(6.650)	0	0	0
16/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,366.0000	7,162.0000	(2.769)	0	0	0
16/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,088.0000	1,913.0000	(8.381)	0	0	0
16/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	415.0000	342.0000	(17.590)	0	0	0
16/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	407.0000	501.0000	23.096	0	0	0
16/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	127.0000	113.0000	(11.024)	0	0	0
16/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	301.0000	374.0000	24.252	0	0	0
16/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,744.0000	3,547.0000	(5.262)	0	0	0
16/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,505.0000	1,346.0000	(10.565)	0	0	0
16/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,119.0000	1,312.0000	17.248	0	0	0
16/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
16/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	75.0000	96.0000	28.000	0	0	0
16/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,961.0000	8,756.0000	(2.288)	0	0	0
16/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	607.0000	741.0000	22.076	0	0	0
16/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
16/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
16/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	583.0000	713.0000	22.298	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,087.0000	3,887.0000	(4.894)	0	0	0
16/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,723.0000	5,520.0000	(3.547)	0	0	0
16/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,063.0000	3,267.0000	6.660	0	0	0
16/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,161.0000	8,955.0000	(2.249)	0	0	0
16/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,357.0000	3,562.0000	6.107	0	0	0
16/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,161.0000	3,365.0000	6.454	0	0	0
16/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	6,072.0000	5,868.0000	(3.360)	0	0	0
16/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,905.0000	1,734.0000	(8.976)	0	0	0
16/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
16/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	244.0000	195.0000	(20.082)	0	0	0
16/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	440.0000	364.0000	(17.273)	0	0	0
16/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,209.0000	1,064.0000	(11.993)	0	0	0
16/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
16/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	179.0000	222.0000	24.022	0	0	0
16/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,968.0000	6,764.0000	(2.928)	0	0	0
16/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	93.0000	120.0000	29.032	0	0	0
16/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	127.0000	157.0000	23.622	0	0	0
16/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	261.0000	324.0000	24.138	0	0	0
16/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	93.0000	83.0000	(10.753)	0	0	0
16/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
16/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,669.0000	6,465.0000	(3.059)	0	0	0
16/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
16/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
16/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	62.0000	79.0000	27.419	0	0	0
16/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	45.0000	57.0000	26.667	0	0	0
16/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,292.0000	1,142.0000	(11.610)	0	0	0
16/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	148.0000	183.0000	23.649	0	0	0
16/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,829.0000	4,626.0000	(4.204)	0	0	0
16/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,452.0000	3,258.0000	(5.620)	0	0	0
16/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	191.0000	237.0000	24.084	0	0	0
16/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,662.0000	8,457.0000	(2.367)	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
16/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,466.0000	7,262.0000	(2.732)	0	0	0
16/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
16/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	234.0000	291.0000	24.359	0	0	0
16/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,386.0000	1,582.0000	14.141	0	0	0
16/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	3,020.0000	2,830.0000	(6.291)	0	0	0
16/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,501.0000	2,321.0000	(7.197)	0	0	0
16/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,548.0000	1,388.0000	(10.336)	0	0	0
16/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,197.0000	4,402.0000	4.884	0	0	0
16/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	251.0000	313.0000	24.701	0	0	0
16/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
16/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,636.0000	1,473.0000	(9.963)	0	0	0
16/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,978.0000	4,775.0000	(4.078)	0	0	0
16/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	80.0000	103.0000	28.750	0	0	0
16/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,000.0000	4,204.0000	5.100	0	0	0
16/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,330.0000	2,532.0000	8.670	0	0	0
16/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,433.0000	4,231.0000	(4.557)	0	0	0
16/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,413.0000	8,208.0000	(2.437)	0	0	0
16/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	535.0000	659.0000	23.178	0	0	0
16/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,823.0000	5,620.0000	(3.486)	0	0	0
16/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,425.0000	5,222.0000	(3.742)	0	0	0
16/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	492.0000	410.0000	(16.667)	0	0	0
16/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,730.0000	4,527.0000	(4.292)	0	0	0
16/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	323.0000	262.0000	(18.885)	0	0	0
16/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,420.0000	6,217.0000	(3.162)	0	0	0
16/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	493.0000	609.0000	23.529	0	0	0
16/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	290.0000	360.0000	24.138	0	0	11,630
16/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	211.0000	263.0000	24.645	0	0	0
16/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	167.0000	208.0000	24.551	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	716.0000	861.0000	20.251	0	0	0
16/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,641.0000	2,458.0000	(6.929)	0	0	0
16/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,148.0000	4,353.0000	4.942	0	0	0
16/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,179.0000	2,003.0000	(8.077)	0	0	0
16/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,419.0000	1,264.0000	(10.923)	0	0	0
16/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,259.0000	3,067.0000	(5.891)	0	0	0
16/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,725.0000	1,559.0000	(9.623)	0	0	0
16/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	84.0000	74.0000	(11.905)	0	0	0
16/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,167.0000	6,963.0000	(2.846)	0	0	0
16/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	367.0000	300.0000	(18.256)	0	0	0
16/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,048.0000	911.0000	(13.073)	0	0	0
16/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,334.0000	1,182.0000	(11.394)	0	0	0
16/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	52.0000	66.0000	26.923	0	0	0
16/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
16/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	60.0000	76.0000	26.667	0	0	0
16/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,477.0000	1,673.0000	13.270	0	0	0
16/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	204.0000	254.0000	24.510	0	0	0
16/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
16/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	550.0000	460.0000	(16.364)	0	0	0
16/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,762.0000	8,557.0000	(2.340)	0	0	0
16/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	226.0000	281.0000	24.336	0	0	0
16/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
16/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,067.0000	2,877.0000	(6.195)	0	0	0
16/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
16/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,911.0000	8,706.0000	(2.301)	0	0	0
16/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	84.0000	107.0000	27.381	0	0	11,630
16/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,604.0000	3,809.0000	5.688	0	0	0
16/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,918.0000	6,714.0000	(2.949)	0	0	0
16/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	837.0000	994.0000	18.757	0	0	0
16/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,461.0000	1,305.0000	(10.678)	0	0	0
16/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,768.0000	6,565.0000	(2.999)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,427.0000	2,630.0000	8.364	0	0	0
16/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,259.0000	3,463.0000	6.260	0	0	0
16/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	69.0000	60.0000	(13.043)	0	0	0
16/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,573.0000	2,777.0000	7.928	0	0	0
16/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	660.0000	799.0000	21.061	0	0	0
16/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,662.0000	1,859.0000	11.853	0	0	0
16/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
16/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
16/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	324.0000	402.0000	24.074	0	0	0
16/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	5,027.0000	4,825.0000	(4.018)	0	0	0
16/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	9,011.0000	8,806.0000	(2.275)	0	0	0
16/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
16/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	243.0000	302.0000	24.280	0	0	0
16/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	7,017.0000	6,813.0000	(2.907)	0	0	0
16/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	39.0000	49.0000	25.641	0	0	0
16/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,250.0000	1,103.0000	(11.760)	0	0	0
16/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,719.0000	6,515.0000	(3.036)	0	0	0
16/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	219.0000	272.0000	24.201	0	0	0
16/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
16/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,647.0000	3,450.0000	(5.402)	0	0	0
16/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,712.0000	8,507.0000	(2.353)	0	0	0
16/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,376.0000	1,223.0000	(11.119)	0	0	0
16/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
16/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	647.0000	540.0000	(16.538)	0	0	0
16/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,088.0000	949.0000	(12.776)	0	0	0
16/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,928.0000	4,726.0000	(4.099)	0	0	0
16/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,624.0000	5,421.0000	(3.610)	0	0	0
16/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	179.0000	140.0000	(21.788)	0	0	0
16/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	280.0000	348.0000	24.286	0	0	0
16/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,308.0000	3,513.0000	6.197	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,972.0000	2,783.0000	(6.359)	0	0	0
16/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
16/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
16/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,631.0000	4,428.0000	(4.384)	0	0	0
16/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	9,061.0000	8,856.0000	(2.262)	0	0	0
16/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	162.0000	201.0000	24.074	0	0	0
16/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
16/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,769.0000	1,602.0000	(9.440)	0	0	0
16/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	64.0000	82.0000	28.125	0	0	0
16/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,688.0000	2,504.0000	(6.845)	0	0	0
16/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,112.0000	3,316.0000	6.555	0	0	0
16/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	139.0000	172.0000	23.741	0	0	0
16/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,818.0000	3,022.0000	7.239	0	0	0
16/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,615.0000	1,812.0000	12.198	0	0	0
16/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,996.0000	1,823.0000	(8.667)	0	0	0
16/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,622.0000	2,826.0000	7.780	0	0	0
16/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
16/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	185.0000	230.0000	24.324	0	0	0
16/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,849.0000	2,048.0000	10.763	0	0	0
16/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	805.0000	960.0000	19.255	0	0	0
16/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,592.0000	1,431.0000	(10.113)	0	0	0
16/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	439.0000	539.0000	22.779	0	0	0
16/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	972.0000	1,139.0000	17.181	0	0	0
16/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	932.0000	803.0000	(13.841)	0	0	0
16/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
16/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	157.0000	195.0000	24.204	0	0	0
16/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,067.0000	6,863.0000	(2.887)	0	0	0
16/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,226.0000	5,023.0000	(3.884)	0	0	0
16/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,210.0000	3,414.0000	6.355	0	0	0
16/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,217.0000	7,013.0000	(2.827)	0	0	0
16/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,811.0000	8,606.0000	(2.327)	0	0	0
16/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,818.0000	6,614.0000	(2.992)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
16/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,475.0000	5,272.0000	(3.708)	0	0	0
16/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,482.0000	4,280.0000	(4.507)	0	0	0
16/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	263.0000	211.0000	(19.772)	0	0	0
16/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	90.0000	115.0000	27.778	0	0	0
16/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,210.0000	9,005.0000	(2.226)	0	0	0
16/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
16/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,547.0000	2,366.0000	(7.106)	0	0	0
16/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,501.0000	3,306.0000	(5.570)	0	0	0
16/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
16/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	43.0000	55.0000	27.907	0	0	0
16/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,077.0000	4,874.0000	(3.998)	0	0	0
16/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	870.0000	1,029.0000	18.276	0	0	0
16/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
16/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
16/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	227.0000	180.0000	(20.705)	0	0	0
16/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,454.0000	2,276.0000	(7.253)	0	0	0
16/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	97.0000	125.0000	28.866	0	0	0
16/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,708.0000	1,906.0000	11.593	0	0	0
16/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
16/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,671.0000	2,875.0000	7.638	0	0	0
16/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
16/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
16/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,404.0000	3,210.0000	(5.699)	0	0	0
16/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,383.0000	4,181.0000	(4.609)	0	0	0
16/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
16/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	139.0000	120.0000	(13.669)	0	0	0
16/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	58.0000	74.0000	27.586	0	0	0
16/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,115.0000	2,925.0000	(6.100)	0	0	0
16/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,375.0000	5,172.0000	(3.777)	0	0	0
16/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	1,992.0000	2,192.0000	10.040	0	0	0
16/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,665.0000	7,461.0000	(2.661)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,081.0000	1,269.0000	17.391	0	0	0
16/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	2,965.0000	3,169.0000	6.880	0	0	0
16/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,660.0000	9,454.0000	(2.133)	0	0	0
16/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
16/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
16/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,680.0000	4,478.0000	(4.316)	0	0	0
16/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,674.0000	5,470.0000	(3.595)	0	0	0
16/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
16/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	69.0000	89.0000	28.986	0	0	0
16/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,877.0000	2,690.0000	(6.500)	0	0	0
16/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,296.0000	1,491.0000	15.046	0	0	0
16/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,233.0000	2,435.0000	9.046	0	0	0
16/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
16/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,695.0000	3,498.0000	(5.332)	0	0	0
16/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,842.0000	3,644.0000	(5.154)	0	0	0
16/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,735.0000	2,550.0000	(6.764)	0	0	0
16/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,431.0000	1,627.0000	13.697	0	0	0
16/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0
16/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
16/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
16/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,598.0000	3,402.0000	(5.447)	0	0	0
16/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,378.0000	2,581.0000	8.537	0	0	0
16/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,581.0000	4,379.0000	(4.410)	0	0	0
16/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,574.0000	5,371.0000	(3.642)	0	0	0
16/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
16/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
16/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	41.0000	51.0000	24.390	0	0	0
16/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	337.0000	417.0000	23.739	0	0	0
16/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	687.0000	830.0000	20.815	0	0	0
16/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	894.0000	768.0000	(14.094)	0	0	0
16/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	345.0000	281.0000	(18.551)	0	0	0
16/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,476.0000	2,679.0000	8.199	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	80.0000	70.0000	(12.500)	0	0	0
16/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	745.0000	893.0000	19.866	0	0	0
16/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	77.0000	99.0000	28.571	0	0	0
16/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	302.0000	244.0000	(19.205)	0	0	0
16/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,523.0000	1,719.0000	12.869	0	0	0
16/10/2009	£ / R	2010/06/14			Currency Future	12.3447	12.5529	1.687	12.5200	12.4800	519
16/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	115.0000	140.0000	21.739	0	0	0
16/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
16/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	59.0000	74.0000	25.424	0	0	0
16/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,575.0000	3,393.0000	(5.091)	0	0	0
16/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	8,072.0000	7,867.0000	(2.540)	0	0	0
16/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	33.0000	42.0000	27.273	0	0	0
16/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	597.0000	704.0000	17.923	0	0	0
16/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,306.0000	4,512.0000	4.784	0	0	0
16/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,331.0000	6,128.0000	(3.206)	0	0	0
16/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,010.0000	895.0000	(11.386)	0	0	0
16/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	40.0000	50.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	142.0000	119.0000	(16.197)	0	0	0
16/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	712.0000	839.0000	17.837	0	0	0
16/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,811.0000	9,605.0000	(2.100)	0	0	0
16/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	333.0000	396.0000	18.919	0	0	0
16/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,864.0000	4,671.0000	(3.968)	0	0	0
16/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	120.0000	146.0000	21.667	0	0	0
16/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	856.0000	997.0000	16.472	0	0	0
16/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,718.0000	3,926.0000	5.594	0	0	0
16/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,638.0000	1,493.0000	(8.852)	0	0	0
16/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
16/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,495.0000	5,297.0000	(3.603)	0	0	0
16/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,537.0000	1,722.0000	12.036	0	0	0
16/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,495.0000	1,680.0000	12.375	0	0	0
16/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,739.0000	5,540.0000	(3.468)	0	0	0
16/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	201.0000	243.0000	20.896	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
16/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	392.0000	332.0000	(15.306)	0	0	0
16/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	994.0000	1,147.0000	15.392	0	0	0
16/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	24.0000	24.0000	-	0	0	0
16/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	24.0000	24.0000	-	0	0	0
16/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	295.0000	351.0000	18.983	0	0	0
16/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,823.0000	7,618.0000	(2.620)	0	0	0
16/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	505.0000	598.0000	18.416	0	0	0
16/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,474.0000	7,270.0000	(2.729)	0	0	0
16/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	478.0000	567.0000	18.619	0	0	0
16/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,400.0000	2,605.0000	8.542	0	0	0
16/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	199.0000	172.0000	(13.568)	0	0	0
16/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
16/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,669.0000	3,877.0000	5.669	0	0	0
16/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	904.0000	796.0000	(11.947)	0	0	0
16/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	119.0000	98.0000	(17.647)	0	0	0
16/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	112.0000	137.0000	22.321	0	0	0
16/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	105.0000	85.0000	(19.048)	0	0	0
16/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,850.0000	1,698.0000	(8.216)	0	0	0
16/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,024.0000	1,179.0000	15.137	0	0	0
16/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	549.0000	649.0000	18.215	0	0	0
16/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,594.0000	2,800.0000	7.941	0	0	0
16/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,718.0000	3,534.0000	(4.949)	0	0	0
16/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
16/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,670.0000	3,487.0000	(4.986)	0	0	0
16/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,313.0000	9,107.0000	(2.212)	0	0	0
16/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
16/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,612.0000	9,406.0000	(2.143)	0	0	0
16/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,111.0000	4,316.0000	4.987	0	0	0
16/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,557.0000	2,390.0000	(6.531)	0	0	0
16/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	329.0000	276.0000	(16.109)	0	0	0
16/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,663.0000	1,850.0000	11.245	0	0	0
16/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	158.0000	191.0000	20.886	0	0	0
16/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	105.0000	128.0000	21.905	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
16/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,837.0000	5,637.0000	(3.426)	0	0	0
16/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,325.0000	7,121.0000	(2.785)	0	0	0
16/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	549.0000	649.0000	18.215	0	0	0
16/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	937.0000	1,085.0000	15.795	0	0	0
16/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	349.0000	294.0000	(15.759)	0	0	0
16/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	310.0000	259.0000	(16.452)	0	0	0
16/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
16/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	465.0000	552.0000	18.710	0	0	0
16/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
16/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	206.0000	249.0000	20.874	0	0	0
16/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	37.0000	47.0000	27.027	0	0	0
16/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,861.0000	3,675.0000	(4.817)	0	0	0
16/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,909.0000	3,723.0000	(4.758)	0	0	0
16/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	77.0000	98.0000	27.273	0	0	0
16/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,024.0000	1,867.0000	(7.757)	0	0	0
16/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,433.0000	3,253.0000	(5.243)	0	0	0
16/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	904.0000	796.0000	(11.947)	0	0	0
16/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,512.0000	2,346.0000	(6.608)	0	0	0
16/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,300.0000	5,104.0000	(3.698)	0	0	0
16/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	117.0000	143.0000	22.222	0	0	0
16/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	269.0000	320.0000	18.959	0	0	0
16/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,121.0000	999.0000	(10.883)	0	0	0
16/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,462.0000	9,256.0000	(2.177)	0	0	0
16/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	461.0000	394.0000	(14.534)	0	0	0
16/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
16/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,623.0000	3,440.0000	(5.051)	0	0	0
16/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
16/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	2,157.0000	1,996.0000	(7.464)	0	0	0
16/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
16/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	486.0000	416.0000	(14.403)	0	0	0
16/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	128.0000	156.0000	21.875	0	0	0
16/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,624.0000	7,419.0000	(2.689)	0	0	0
16/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	830.0000	969.0000	16.747	0	0	0
16/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,054.0000	1,212.0000	14.991	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
16/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,425.0000	7,220.0000	(2.761)	0	0	0
16/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,084.0000	964.0000	(11.070)	0	0	0
16/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
16/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,303.0000	2,507.0000	8.858	0	0	0
16/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,768.0000	4,576.0000	(4.027)	0	0	0
16/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,432.0000	4,245.0000	(4.219)	0	0	0
16/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,373.0000	1,556.0000	13.328	0	0	0
16/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	706.0000	616.0000	(12.748)	0	0	0
16/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,413.0000	9,207.0000	(2.188)	0	0	0
16/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,711.0000	9,505.0000	(2.121)	0	0	0
16/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	112.0000	137.0000	22.321	0	0	0
16/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,013.0000	2,838.0000	(5.808)	0	0	0
16/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,282.0000	6,078.0000	(3.247)	0	0	0
16/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	975.0000	862.0000	(11.590)	0	0	0
16/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
16/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
16/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,183.0000	5,980.0000	(3.283)	0	0	0
16/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
16/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,413.0000	1,597.0000	13.022	0	0	0
16/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	62.0000	79.0000	27.419	0	0	0
16/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,718.0000	3,534.0000	(4.949)	0	0	0
16/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,255.0000	1,436.0000	14.422	0	0	0
16/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,337.0000	4,151.0000	(4.289)	0	0	0
16/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,512.0000	9,306.0000	(2.166)	0	0	0
16/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,480.0000	6,276.0000	(3.148)	0	0	0
16/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,369.0000	8,165.0000	(2.438)	0	0	0
16/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	2,935.0000	3,142.0000	7.053	0	0	0
16/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,642.0000	5,443.0000	(3.527)	0	0	0
16/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
16/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	150.0000	127.0000	(15.333)	0	0	0
16/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
16/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	26.0000	31.0000	19.231	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	108.0000	131.0000	21.296	0	0	0
16/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
16/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	1,971.0000	2,168.0000	9.995	0	0	0
16/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	251.0000	299.0000	19.124	0	0	0
16/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	650.0000	769.0000	18.308	0	0	0
16/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,723.0000	7,518.0000	(2.654)	0	0	0
16/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
16/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	8,319.0000	8,115.0000	(2.452)	0	0	0
16/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,767.0000	3,976.0000	5.548	0	0	0
16/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
16/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
16/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,468.0000	8,264.0000	(2.409)	0	0	0
16/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,381.0000	6,177.0000	(3.197)	0	0	0
16/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	325.0000	386.0000	18.769	0	0	0
16/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
16/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,274.0000	1,144.0000	(10.204)	0	0	0
16/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,882.0000	2,072.0000	10.096	0	0	0
16/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	418.0000	497.0000	18.900	0	0	0
16/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,750.0000	1,938.0000	10.743	0	0	0
16/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
16/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,778.0000	6,574.0000	(3.010)	0	0	0
16/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	781.0000	915.0000	17.157	0	0	0
16/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,813.0000	3,628.0000	(4.852)	0	0	0
16/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,544.0000	5,346.0000	(3.571)	0	0	0
16/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	241.0000	286.0000	18.672	0	0	0
16/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,270.0000	8,066.0000	(2.467)	0	0	0
16/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,873.0000	7,668.0000	(2.604)	0	0	0
16/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	169.0000	144.0000	(14.793)	0	0	0
16/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,524.0000	7,319.0000	(2.725)	0	0	0
16/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
16/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	179.0000	153.0000	(14.525)	0	0	0
16/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	8,022.0000	7,817.0000	(2.555)	0	0	0
16/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	3,964.0000	4,170.0000	5.197	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,106.0000	2,930.0000	(5.666)	0	0	0
16/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	131.0000	159.0000	21.374	0	0	0
16/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
16/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	99.0000	79.0000	(20.202)	0	0	0
16/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,861.0000	9,654.0000	(2.099)	0	0	0
16/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	10,010.0000	9,804.0000	(2.058)	0	0	0
16/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	97.0000	118.0000	21.649	0	0	0
16/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,386.0000	3,206.0000	(5.316)	0	0	0
16/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	87.0000	69.0000	(20.690)	0	0	0
16/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,528.0000	4,339.0000	(4.174)	0	0	0
16/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	519.0000	615.0000	18.497	0	0	0
16/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,052.0000	3,865.0000	(4.615)	0	0	0
16/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	82.0000	104.0000	26.829	0	0	0
16/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,838.0000	3,044.0000	7.259	0	0	0
16/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,647.0000	2,479.0000	(6.347)	0	0	0
16/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,793.0000	1,982.0000	10.541	0	0	0
16/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	757.0000	889.0000	17.437	0	0	0
16/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,562.0000	9,356.0000	(2.154)	0	0	0
16/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	54.0000	68.0000	25.926	0	0	0
16/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	536.0000	463.0000	(13.619)	0	0	0
16/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	291.0000	242.0000	(16.838)	0	0	0
16/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	302.0000	359.0000	18.874	0	0	0
16/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	669.0000	792.0000	18.386	0	0	0
16/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,313.0000	1,181.0000	(10.053)	0	0	0
16/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	150.0000	182.0000	21.333	0	0	0
16/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,621.0000	1,807.0000	11.474	0	0	0
16/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	802.0000	701.0000	(12.594)	0	0	0
16/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	42.0000	53.0000	26.190	0	0	0
16/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
16/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	563.0000	487.0000	(13.499)	0	0	0
16/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	870.0000	764.0000	(12.184)	0	0	0
16/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	189.0000	162.0000	(14.286)	0	0	0
16/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,352.0000	1,219.0000	(9.837)	0	0	0
16/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,100.0000	3,913.0000	(4.561)	0	0	0
16/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	126.0000	104.0000	(17.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R 2010/06/14	15.05	Call	Currency Future	169.0000	205.0000	21.302	0	0	0
16/10/2009	£ / R 2010/06/14	15.70	Put	Currency Future	3,481.0000	3,299.0000	(5.228)	0	0	0
16/10/2009	£ / R 2010/06/14	10.40	Call	Currency Future	2,016.0000	2,216.0000	9.921	0	0	0
16/10/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,807.0000	1,656.0000	(8.356)	0	0	0
16/10/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,208.0000	4,414.0000	4.895	0	0	0
16/10/2009	£ / R 2010/06/14	13.30	Call	Currency Future	397.0000	472.0000	18.892	0	0	0
16/10/2009	£ / R 2010/06/14	20.85	Put	Currency Future	8,518.0000	8,313.0000	(2.407)	0	0	0
16/10/2009	£ / R 2010/06/14	9.85	Call	Currency Future	2,545.0000	2,751.0000	8.094	0	0	0
16/10/2009	£ / R 2010/06/14	15.05	Put	Currency Future	2,875.0000	2,702.0000	(6.017)	0	0	0
16/10/2009	£ / R 2010/06/14	15.70	Call	Currency Future	125.0000	152.0000	21.600	0	0	0
16/10/2009	£ / R 2010/06/14	8.80	Call	Currency Future	3,571.0000	3,779.0000	5.825	0	0	0
16/10/2009	£ / R 2010/06/14	9.50	Call	Currency Future	2,887.0000	3,093.0000	7.135	0	0	0
16/10/2009	£ / R 2010/06/14	10.45	Put	Currency Future	76.0000	65.0000	(14.474)	0	0	0
16/10/2009	£ / R 2010/06/14	8.15	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
16/10/2009	£ / R 2010/06/14	8.75	Call	Currency Future	3,620.0000	3,828.0000	5.746	0	0	0
16/10/2009	£ / R 2010/06/14	12.65	Call	Currency Future	564.0000	667.0000	18.262	0	0	0
16/10/2009	£ / R 2010/06/14	11.20	Call	Currency Future	1,333.0000	1,515.0000	13.653	0	0	0
16/10/2009	£ / R 2010/06/14	13.25	Call	Currency Future	407.0000	484.0000	18.919	0	0	0
16/10/2009	£ / R 2010/06/14	17.35	Put	Currency Future	5,057.0000	4,863.0000	(3.836)	0	0	0
16/10/2009	£ / R 2010/06/14	11.85	Put	Currency Future	414.0000	352.0000	(14.976)	0	0	0
16/10/2009	£ / R 2010/06/14	11.55	Call	Currency Future	1,085.0000	1,245.0000	14.747	0	0	0
16/10/2009	£ / R 2010/06/14	8.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
16/10/2009	£ / R 2010/06/14	10.50	Call	Currency Future	1,926.0000	2,120.0000	10.073	0	0	0
16/10/2009	£ / R 2010/06/14	9.45	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/10/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,206.0000	2,410.0000	9.248	0	0	0
16/10/2009	£ / R 2010/06/14	17.35	Call	Currency Future	52.0000	66.0000	26.923	0	0	0
16/10/2009	£ / R 2010/06/14	11.85	Call	Currency Future	909.0000	1,055.0000	16.062	0	0	0
16/10/2009	£ / R 2010/06/14	11.75	Call	Currency Future	965.0000	1,116.0000	15.648	0	0	0
16/10/2009	£ / R 2010/06/14	20.00	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
16/10/2009	£ / R 2010/06/14	16.80	Call	Currency Future	72.0000	92.0000	27.778	0	0	0
16/10/2009	£ / R 2010/06/14	16.50	Put	Currency Future	4,242.0000	4,056.0000	(4.385)	0	0	0
16/10/2009	£ / R 2010/06/14	19.45	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
16/10/2009	£ / R 2010/06/14	12.75	Put	Currency Future	939.0000	829.0000	(11.715)	0	0	0
16/10/2009	£ / R 2010/06/14	17.30	Put	Currency Future	5,009.0000	4,815.0000	(3.873)	0	0	0
16/10/2009	£ / R 2010/06/14	9.85	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
16/10/2009	£ / R 2010/06/14	11.75	Put	Currency Future	370.0000	313.0000	(15.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
16/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	71.0000	64.0000	(9.859)	0	0	0
16/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,740.0000	2,946.0000	7.518	0	0	0
16/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	734.0000	864.0000	17.711	0	0	0
16/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	453.0000	538.0000	18.764	0	0	0
16/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,593.0000	5,394.0000	(3.558)	0	0	0
16/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	263.0000	312.0000	18.631	0	0	0
16/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	29.0000	37.0000	27.586	0	0	0
16/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	174.0000	210.0000	20.690	0	0	0
16/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,674.0000	7,469.0000	(2.671)	0	0	0
16/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	191.0000	232.0000	21.466	0	0	0
16/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	81.0000	67.0000	(17.284)	0	0	0
16/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	590.0000	511.0000	(13.390)	0	0	0
16/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,985.0000	5,784.0000	(3.358)	0	0	0
16/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	112.0000	91.0000	(18.750)	0	0	0
16/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,662.0000	9,455.0000	(2.142)	0	0	0
16/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,893.0000	1,740.0000	(8.082)	0	0	0
16/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	273.0000	229.0000	(16.117)	0	0	0
16/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,114.0000	8,909.0000	(2.249)	0	0	0
16/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
16/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
16/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,923.0000	7,718.0000	(2.587)	0	0	0
16/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	6,034.0000	5,833.0000	(3.331)	0	0	0
16/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,829.0000	2,657.0000	(6.080)	0	0	0
16/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	103.0000	126.0000	22.330	0	0	0
16/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	87.0000	109.0000	25.287	0	0	0
16/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	255.0000	217.0000	(14.902)	0	0	0
16/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,201.0000	2,039.0000	(7.360)	0	0	0
16/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	25.0000	25.0000	-	0	0	0
16/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	534.0000	632.0000	18.352	0	0	0
16/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,158.0000	1,035.0000	(10.622)	0	0	0
16/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	147.0000	178.0000	21.088	0	0	0
16/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,643.0000	2,849.0000	7.794	0	0	0
16/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,363.0000	9,157.0000	(2.200)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,292.0000	3,114.0000	(5.407)	0	0	0
16/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,150.0000	1,320.0000	14.783	0	0	0
16/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	275.0000	327.0000	18.909	0	0	0
16/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
16/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,765.0000	3,581.0000	(4.887)	0	0	0
16/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,375.0000	7,170.0000	(2.780)	0	0	0
16/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	358.0000	426.0000	18.994	0	0	0
16/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	137.0000	167.0000	21.898	0	0	0
16/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	246.0000	292.0000	18.699	0	0	0
16/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,667.0000	8,462.0000	(2.365)	0	0	0
16/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	632.0000	747.0000	18.196	0	0	8,032
16/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,980.0000	1,824.0000	(7.879)	0	0	0
16/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	95.0000	116.0000	22.105	0	0	0
16/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
16/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,764.0000	1,615.0000	(8.447)	0	0	0
16/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,378.0000	2,215.0000	(6.854)	0	0	0
16/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,126.0000	6,922.0000	(2.863)	0	0	0
16/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	675.0000	589.0000	(12.741)	0	0	0
16/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
16/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,706.0000	1,894.0000	11.020	0	0	0
16/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,397.0000	5,200.0000	(3.650)	0	0	0
16/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	223.0000	268.0000	20.179	0	0	0
16/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	805.0000	942.0000	17.019	0	0	0
16/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,530.0000	6,326.0000	(3.124)	0	0	0
16/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,068.0000	1,909.0000	(7.689)	0	0	0
16/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,152.0000	2,975.0000	(5.615)	0	0	0
16/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	110.0000	134.0000	21.818	0	0	0
16/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,117.0000	1,282.0000	14.772	0	0	0
16/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,226.0000	7,021.0000	(2.837)	0	0	0
16/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
16/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,159.0000	4,365.0000	4.953	0	0	0
16/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,576.0000	4,386.0000	(4.152)	0	0	0
16/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,691.0000	5,491.0000	(3.514)	0	0	0
16/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	614.0000	725.0000	18.078	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
16/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
16/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	187.0000	226.0000	20.856	0	0	0
16/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,720.0000	4,528.0000	(4.068)	0	0	0
16/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,680.0000	1,533.0000	(8.750)	0	0	0
16/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	770.0000	672.0000	(12.727)	0	0	0
16/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
16/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
16/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	27.0000	27.0000	-	0	0	0
16/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	64.0000	81.0000	26.563	0	0	0
16/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	309.0000	368.0000	19.094	0	0	0
16/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
16/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,431.0000	6,227.0000	(3.172)	0	0	0
16/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	511.0000	439.0000	(14.090)	0	0	0
16/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,522.0000	3,730.0000	5.906	0	0	0
16/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	281.0000	335.0000	19.217	0	0	0
16/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
16/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,514.0000	1,373.0000	(9.313)	0	0	0
16/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	238.0000	205.0000	(13.866)	0	0	0
16/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
16/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	690.0000	815.0000	18.116	0	0	0
16/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	92.0000	113.0000	22.826	0	0	0
16/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,680.0000	1,533.0000	(8.750)	0	0	0
16/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,679.0000	6,475.0000	(3.054)	0	0	0
16/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	646.0000	563.0000	(12.848)	0	0	0
16/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,179.0000	3,386.0000	6.511	0	0	0
16/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,290.0000	2,126.0000	(7.162)	0	0	0
16/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,112.0000	1,952.0000	(7.576)	0	0	0
16/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,059.0000	2,884.0000	(5.721)	0	0	0
16/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
16/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,214.0000	9,008.0000	(2.236)	0	0	0
16/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
16/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,788.0000	5,589.0000	(3.438)	0	0	0
16/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	288.0000	343.0000	19.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,083.0000	5,882.0000	(3.304)	0	0	0
16/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
16/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,921.0000	2,748.0000	(5.923)	0	0	0
16/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,158.0000	2,362.0000	9.453	0	0	0
16/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,014.0000	4,219.0000	5.107	0	0	0
16/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
16/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,602.0000	2,434.0000	(6.457)	0	0	0
16/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	295.0000	351.0000	18.983	0	0	0
16/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,574.0000	7,369.0000	(2.707)	0	0	0
16/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,596.0000	1,453.0000	(8.960)	0	0	0
16/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	61.0000	77.0000	26.230	0	0	0
16/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
16/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	70.0000	89.0000	27.143	0	0	0
16/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	123.0000	149.0000	21.138	0	0	0
16/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	441.0000	524.0000	18.821	0	0	0
16/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,773.0000	7,568.0000	(2.637)	0	0	0
16/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,528.0000	3,346.0000	(5.159)	0	0	0
16/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	68.0000	86.0000	26.471	0	0	0
16/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	341.0000	406.0000	19.062	0	0	0
16/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
16/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,692.0000	2,523.0000	(6.278)	0	0	0
16/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,761.0000	9,555.0000	(2.110)	0	0	0
16/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,033.0000	3,239.0000	6.792	0	0	0
16/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	288.0000	343.0000	19.097	0	0	0
16/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,199.0000	3,021.0000	(5.564)	0	0	0
16/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,154.0000	4,959.0000	(3.783)	0	0	0
16/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,432.0000	1,296.0000	(9.497)	0	0	0
16/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
16/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,893.0000	1,740.0000	(8.082)	0	0	0
16/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,624.0000	4,434.0000	(4.109)	0	0	0
16/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,246.0000	2,083.0000	(7.257)	0	0	0
16/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	49.0000	62.0000	26.531	0	0	0
16/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	144.0000	174.0000	20.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
16/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,375.0000	3,582.0000	6.133	0	0	0
16/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,816.0000	4,624.0000	(3.987)	0	0	0
16/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,183.0000	1,358.0000	14.793	0	0	0
16/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	478.0000	567.0000	18.619	0	0	0
16/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,419.0000	8,214.0000	(2.435)	0	0	0
16/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,195.0000	4,008.0000	(4.458)	0	0	0
16/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	377.0000	448.0000	18.833	0	0	12,446
16/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	737.0000	644.0000	(12.619)	0	0	0
16/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,961.0000	9,754.0000	(2.078)	0	0	0
16/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,766.0000	8,561.0000	(2.339)	0	0	0
16/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,133.0000	5,931.0000	(3.294)	0	0	0
16/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	212.0000	255.0000	20.283	0	0	0
16/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,850.0000	1,698.0000	(8.216)	0	0	0
16/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,110.0000	2,313.0000	9.621	0	0	0
16/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	90.0000	111.0000	23.333	0	0	0
16/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,203.0000	5,007.0000	(3.767)	0	0	0
16/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
16/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	165.0000	200.0000	21.212	0	0	0
16/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,453.0000	4,660.0000	4.649	0	0	0
16/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,972.0000	7,767.0000	(2.572)	0	0	0
16/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	856.0000	997.0000	16.472	0	0	0
16/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,467.0000	2,303.0000	(6.648)	0	0	0
16/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	234.0000	279.0000	19.231	0	0	8,032
16/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,473.0000	1,334.0000	(9.437)	0	0	0
16/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,326.0000	3,533.0000	6.224	0	0	0
16/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
16/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	211.0000	183.0000	(13.270)	0	0	0
16/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	140.0000	170.0000	21.429	0	0	0
16/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	368.0000	437.0000	18.750	0	0	0
16/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,277.0000	3,484.0000	6.317	0	0	0
16/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	2,984.0000	3,191.0000	6.937	0	0	0
16/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,912.0000	4,719.0000	(3.929)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	325.0000	386.0000	18.769	0	0	0
16/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
16/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
16/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	461.0000	394.0000	(14.534)	0	0	0
16/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	48.0000	60.0000	25.000	0	0	12,446
16/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	134.0000	111.0000	(17.164)	0	0	0
16/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,246.0000	3,067.0000	(5.514)	0	0	0
16/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	617.0000	537.0000	(12.966)	0	0	0
16/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,235.0000	1,107.0000	(10.364)	0	0	0
16/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	349.0000	416.0000	19.198	0	0	0
16/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,578.0000	1,764.0000	11.787	0	0	0
16/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,084.0000	964.0000	(11.070)	0	0	0
16/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	387.0000	460.0000	18.863	0	0	0
16/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,062.0000	2,265.0000	9.845	0	0	0
16/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,537.0000	1,722.0000	12.036	0	0	0
16/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,965.0000	8,760.0000	(2.287)	0	0	0
16/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
16/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
16/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	430.0000	510.0000	18.605	0	0	0
16/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
16/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	142.0000	119.0000	(16.197)	0	0	0
16/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
16/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,196.0000	1,071.0000	(10.452)	0	0	0
16/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,392.0000	1,257.0000	(9.698)	0	0	0
16/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,915.0000	8,710.0000	(2.299)	0	0	0
16/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	75.0000	95.0000	26.667	0	0	0
16/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,555.0000	1,413.0000	(9.132)	0	0	0
16/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,716.0000	8,512.0000	(2.341)	0	0	0
16/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,927.0000	6,723.0000	(2.945)	0	0	0
16/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	222.0000	194.0000	(12.613)	0	0	0
16/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
16/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,131.0000	3,337.0000	6.579	0	0	0
16/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,217.0000	1,397.0000	14.790	0	0	0
16/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
16/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
16/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
16/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,977.0000	6,773.0000	(2.924)	0	0	0
16/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,480.0000	4,292.0000	(4.196)	0	0	0
16/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,728.0000	6,524.0000	(3.032)	0	0	0
16/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
16/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
16/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	41.0000	51.0000	24.390	0	0	0
16/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,937.0000	1,782.0000	(8.002)	0	0	0
16/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	57.0000	72.0000	26.316	0	0	0
16/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
16/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,446.0000	5,249.0000	(3.617)	0	0	0
16/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,956.0000	3,770.0000	(4.702)	0	0	0
16/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,106.0000	4,911.0000	(3.819)	0	0	0
16/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,887.0000	5,686.0000	(3.414)	0	0	0
16/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	7,027.0000	6,822.0000	(2.917)	0	0	0
16/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	51.0000	64.0000	25.490	0	0	0
16/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,148.0000	3,960.0000	(4.532)	0	0	0
16/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
16/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	9,015.0000	8,809.0000	(2.285)	0	0	0
16/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,251.0000	5,055.0000	(3.733)	0	0	0
16/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,691.0000	2,897.0000	7.655	0	0	0
16/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	154.0000	187.0000	21.429	0	0	0
16/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	101.0000	123.0000	21.782	0	0	0
16/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,082.0000	3,288.0000	6.684	0	0	0
16/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	196.0000	237.0000	20.918	0	0	0
16/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	257.0000	305.0000	18.677	0	0	0
16/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,750.0000	1,938.0000	10.743	0	0	0
16/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	99.0000	120.0000	21.212	0	0	0
16/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	994.0000	1,147.0000	15.392	0	0	0
16/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	105.0000	85.0000	(19.048)	0	0	0
16/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,228.0000	3,435.0000	6.413	0	0	0
16/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,351.0000	2,556.0000	8.720	0	0	0
16/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	317.0000	377.0000	18.927	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,013.0000	2,838.0000	(5.808)	0	0	0
16/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
16/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,722.0000	1,574.0000	(8.595)	0	0	0
16/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,448.0000	2,653.0000	8.374	0	0	0
16/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	158.0000	191.0000	20.886	0	0	0
16/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,454.0000	1,638.0000	12.655	0	0	0
16/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,294.0000	1,475.0000	13.988	0	0	0
16/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	349.0000	294.0000	(15.759)	0	0	0
16/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,816.0000	8,611.0000	(2.325)	0	0	0
16/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	134.0000	163.0000	21.642	0	0	0
16/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,911.0000	9,704.0000	(2.089)	0	0	0
16/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,339.0000	3,160.0000	(5.361)	0	0	0
16/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	159.0000	135.0000	(15.094)	0	0	0
16/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	161.0000	196.0000	21.739	0	0	0
16/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,967.0000	2,793.0000	(5.865)	0	0	0
16/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
16/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,828.0000	6,624.0000	(2.988)	0	0	0
16/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
16/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,789.0000	2,995.0000	7.386	0	0	0
16/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,290.0000	4,104.0000	(4.336)	0	0	0
16/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,047.0000	930.0000	(11.175)	0	0	0
16/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
16/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	882.0000	1,026.0000	16.327	0	0	0
16/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,837.0000	2,027.0000	10.343	0	0	0
16/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
16/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	581.0000	685.0000	17.900	0	0	0
16/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	437.0000	373.0000	(14.645)	0	0	0
16/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,263.0000	9,058.0000	(2.213)	0	0	0
16/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	491.0000	582.0000	18.534	0	0	0
16/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,275.0000	7,071.0000	(2.804)	0	0	0
16/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
16/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	836.0000	732.0000	(12.440)	0	0	0
16/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	93.0000	74.0000	(20.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,961.0000	4,767.0000	(3.911)	0	0	0
16/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
16/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	55.0000	70.0000	27.273	0	0	0
16/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	4,004.0000	3,818.0000	(4.645)	0	0	0
16/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	84.0000	107.0000	27.381	0	0	0
16/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,936.0000	5,735.0000	(3.386)	0	0	0
16/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,497.0000	2,702.0000	8.210	0	0	0
16/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,064.0000	8,859.0000	(2.262)	0	0	0
16/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,076.0000	6,872.0000	(2.883)	0	0	0
16/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
16/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
16/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,254.0000	2,459.0000	9.095	0	0	0
16/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,349.0000	5,152.0000	(3.683)	0	0	0
16/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
16/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	79.0000	100.0000	26.582	0	0	0
16/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	43.0000	55.0000	27.907	0	0	0
16/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,385.0000	4,198.0000	(4.265)	0	0	0
16/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,232.0000	6,029.0000	(3.257)	0	0	0
16/10/2009	€ / R	2009/12/14			Currency Future	10.9723	11.0527	0.733	11.1000	11.0600	34,676
16/10/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	11.30	Put	Currency Future	496.0000	440.0000	(11.290)	0	0	0
16/10/2009	€ / R	2009/12/14	13.35	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	€ / R	2009/12/14	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	14.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	€ / R	2009/12/14	12.00	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
16/10/2009	€ / R	2009/12/14	15.65	Put	Currency Future	4,678.0000	4,598.0000	(1.710)	0	0	0
16/10/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,946.0000	1,870.0000	(3.905)	0	0	0
16/10/2009	€ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,628.0000	8,547.0000	(0.939)	0	0	0
16/10/2009	€ / R	2009/12/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	13.65	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,729.0000	3,649.0000	(2.145)	0	0	0
16/10/2009	€ / R	2009/12/14	12.15	Put	Currency Future	1,225.0000	1,154.0000	(5.796)	0	0	0
16/10/2009	€ / R	2009/12/14	12.20	Call	Currency Future	44.0000	53.0000	20.455	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
16/10/2009	€ / R	2009/12/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	12.30	Put	Currency Future	1,367.0000	1,294.0000	(5.340)	0	0	0
16/10/2009	€ / R	2009/12/14	16.05	Put	Currency Future	5,078.0000	4,998.0000	(1.575)	0	0	0
16/10/2009	€ / R	2009/12/14	11.65	Put	Currency Future	776.0000	712.0000	(8.247)	0	0	0
16/10/2009	€ / R	2009/12/14	19.05	Put	Currency Future	8,078.0000	7,997.0000	(1.003)	0	0	0
16/10/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,387.0000	2,310.0000	(3.226)	0	0	0
16/10/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,728.0000	4,648.0000	(1.692)	0	0	0
16/10/2009	€ / R	2009/12/14	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	12.30	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
16/10/2009	€ / R	2009/12/14	8.10	Call	Currency Future	2,873.0000	2,953.0000	2.785	0	0	0
16/10/2009	€ / R	2009/12/14	11.65	Call	Currency Future	98.0000	114.0000	16.327	0	0	0
16/10/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,387.0000	2,310.0000	(3.226)	0	0	0
16/10/2009	€ / R	2009/12/14	10.70	Put	Currency Future	158.0000	132.0000	(16.456)	0	0	0
16/10/2009	€ / R	2009/12/14	11.40	Put	Currency Future	572.0000	513.0000	(10.315)	0	0	0
16/10/2009	€ / R	2009/12/14	9.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/10/2009	€ / R	2009/12/14	11.75	Call	Currency Future	85.0000	99.0000	16.471	0	0	0
16/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	34.0000	41.0000	20.588	0	0	0
16/10/2009	€ / R	2009/12/14	10.10	Call	Currency Future	902.0000	974.0000	7.982	0	0	0
16/10/2009	€ / R	2009/12/14	11.85	Call	Currency Future	73.0000	86.0000	17.808	0	0	0
16/10/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	11.30	Call	Currency Future	168.0000	193.0000	14.881	0	0	0
16/10/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,684.0000	2,605.0000	(2.943)	0	0	0
16/10/2009	€ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	11.25	Call	Currency Future	182.0000	208.0000	14.286	0	0	0
16/10/2009	€ / R	2009/12/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	11.50	Call	Currency Future	124.0000	143.0000	15.323	0	0	0
16/10/2009	€ / R	2009/12/14	12.90	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
16/10/2009	€ / R	2009/12/14	7.10	Call	Currency Future	3,872.0000	3,953.0000	2.092	0	0	0
16/10/2009	€ / R	2009/12/14	15.05	Put	Currency Future	4,079.0000	3,998.0000	(1.986)	0	0	0
16/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	11.90	Put	Currency Future	996.0000	927.0000	(6.928)	0	0	0
16/10/2009	€ / R	2009/12/14	13.35	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
16/10/2009	€ / R	2009/12/14	10.70	Call	Currency Future	431.0000	485.0000	12.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,087.0000	1,017.0000	(6.440)	0	0	0
16/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	459.0000	405.0000	(11.765)	0	0	0
16/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,822.0000	3,903.0000	2.119	0	0	0
16/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,332.0000	1,411.0000	5.931	0	0	0
16/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	651.0000	590.0000	(9.370)	0	0	0
16/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,702.0000	1,628.0000	(4.348)	0	0	0
16/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	48.0000	57.0000	18.750	0	0	0
16/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,272.0000	1,200.0000	(5.660)	0	0	0
16/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,322.0000	3,403.0000	2.438	0	0	0
16/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,414.0000	1,341.0000	(5.163)	0	0	0
16/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,128.0000	5,048.0000	(1.560)	0	0	0
16/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,878.0000	6,798.0000	(1.163)	0	0	0
16/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,283.0000	1,362.0000	6.157	0	0	0
16/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,132.0000	1,062.0000	(6.184)	0	0	0
16/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,324.0000	2,404.0000	3.442	0	0	0
16/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
16/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	30.0000	22.0000	(26.667)	0	0	0
16/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,628.0000	6,548.0000	(1.207)	0	0	0
16/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,751.0000	1,676.0000	(4.283)	0	0	0
16/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,878.0000	8,797.0000	(0.912)	0	0	0
16/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	197.0000	166.0000	(15.736)	0	0	0
16/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	692.0000	630.0000	(8.960)	0	0	0
16/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,629.0000	3,549.0000	(2.204)	0	0	0
16/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
16/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,654.0000	1,579.0000	(4.534)	0	0	0
16/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,128.0000	8,047.0000	(0.997)	0	0	0
16/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,522.0000	3,603.0000	2.300	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	68.0000	80.0000	17.647	0	0	0
16/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,510.0000	1,436.0000	(4.901)	0	0	0
16/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	144.0000	166.0000	15.278	0	0	0
16/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,558.0000	1,484.0000	(4.750)	0	0	0
16/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,093.0000	2,017.0000	(3.631)	0	0	0
16/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,128.0000	6,048.0000	(1.305)	0	0	0
16/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	8,028.0000	7,947.0000	(1.009)	0	0	0
16/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	424.0000	371.0000	(12.500)	0	0	0
16/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
16/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,829.0000	3,749.0000	(2.089)	0	0	0
16/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	51.0000	61.0000	19.608	0	0	0
16/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	35.0000	26.0000	(25.714)	0	0	0
16/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,088.0000	1,166.0000	7.169	0	0	0
16/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,623.0000	2,704.0000	3.088	0	0	0
16/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	196.0000	224.0000	14.286	0	0	0
16/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
16/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	55.0000	65.0000	18.182	0	0	0
16/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	12,744
16/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,897.0000	1,821.0000	(4.006)	0	0	0
16/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	947.0000	1,021.0000	7.814	0	0	0
16/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	6,028.0000	5,948.0000	(1.327)	0	0	0
16/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
16/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,828.0000	4,748.0000	(1.657)	0	0	0
16/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,179.0000	4,098.0000	(1.938)	0	0	0
16/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	241.0000	207.0000	(14.108)	0	0	0
16/10/2009	€ / R 2009/12/14	12.50	Call	Currency Future	30.0000	36.0000	20.000	0	0	80

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
16/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,378.0000	8,297.0000	(0.967)	0	0	0
16/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	951.0000	883.0000	(7.150)	0	0	0
16/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,462.0000	1,388.0000	(5.062)	0	0	0
16/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,278.0000	4,198.0000	(1.870)	0	0	0
16/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	369.0000	419.0000	13.550	0	0	0
16/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,179.0000	1,108.0000	(6.022)	0	0	0
16/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	862.0000	796.0000	(7.657)	0	0	0
16/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	36.0000	44.0000	22.222	0	0	0
16/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,733.0000	2,655.0000	(2.854)	0	0	0
16/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,523.0000	2,604.0000	3.210	0	0	0
16/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	611.0000	551.0000	(9.820)	0	0	0
16/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	3,972.0000	4,053.0000	2.039	0	0	0
16/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	34.0000	41.0000	20.588	0	0	0
16/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,727.0000	1,807.0000	4.632	0	0	0
16/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,178.0000	6,098.0000	(1.295)	0	0	0
16/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,929.0000	3,849.0000	(2.036)	0	0	0
16/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	91.0000	106.0000	16.484	0	0	0
16/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
16/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	134.0000	154.0000	14.925	0	0	0
16/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	3,922.0000	4,003.0000	2.065	0	0	0
16/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	357.0000	307.0000	(14.006)	0	0	0
16/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,702.0000	1,628.0000	(4.348)	0	0	0
16/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	177.0000	149.0000	(15.819)	0	0	0
16/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	63.0000	74.0000	17.460	0	0	0
16/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	857.0000	929.0000	8.401	0	0	0
16/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,462.0000	1,388.0000	(5.062)	0	0	0
16/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,634.0000	2,556.0000	(2.961)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,278.0000	6,198.0000	(1.274)	0	0	0
16/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	229.0000	260.0000	13.537	0	0	0
16/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
16/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	399.0000	451.0000	13.033	0	0	0
16/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	115.0000	133.0000	15.652	0	0	0
16/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,178.0000	8,097.0000	(0.990)	0	0	0
16/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,928.0000	4,848.0000	(1.623)	0	0	0
16/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,654.0000	1,579.0000	(4.534)	0	0	0
16/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,879.0000	3,799.0000	(2.062)	0	0	0
16/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,723.0000	2,804.0000	2.975	0	0	0
16/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,338.0000	2,261.0000	(3.293)	0	0	0
16/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	141.0000	117.0000	(17.021)	0	0	0
16/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,289.0000	2,212.0000	(3.364)	0	0	0
16/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,800.0000	1,724.0000	(4.222)	0	0	0
16/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,128.0000	7,048.0000	(1.122)	0	0	0
16/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,274.0000	2,354.0000	3.518	0	0	0
16/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	5,028.0000	4,948.0000	(1.591)	0	0	0
16/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,378.0000	6,298.0000	(1.254)	0	0	0
16/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,878.0000	4,798.0000	(1.640)	0	0	0
16/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,722.0000	3,803.0000	2.176	0	0	0
16/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
16/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,272.0000	3,353.0000	2.476	0	0	0
16/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,075.0000	2,155.0000	3.855	0	0	0
16/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	819.0000	754.0000	(7.937)	0	0	0
16/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	463.0000	519.0000	12.095	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,585.0000	2,506.0000	(3.056)	0	0	0
16/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
16/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	267.0000	305.0000	14.232	0	0	0
16/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,319.0000	1,247.0000	(5.459)	0	0	0
16/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,173.0000	3,253.0000	2.521	0	0	0
16/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,041.0000	972.0000	(6.628)	0	0	0
16/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,073.0000	3,153.0000	2.603	0	0	0
16/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,679.0000	3,599.0000	(2.175)	0	0	0
16/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
16/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,378.0000	4,298.0000	(1.827)	0	0	0
16/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,622.0000	3,703.0000	2.236	0	0	0
16/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,436.0000	2,359.0000	(3.161)	0	0	0
16/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	125.0000	103.0000	(17.600)	0	0	0
16/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	4,029.0000	3,948.0000	(2.010)	0	0	0
16/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	106.0000	123.0000	16.038	0	0	0
16/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,779.0000	3,699.0000	(2.117)	0	0	0
16/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,486.0000	2,408.0000	(3.138)	0	0	0
16/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	770.0000	839.0000	8.961	0	0	0
16/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	294.0000	252.0000	(14.286)	0	0	0
16/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
16/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,185.0000	1,264.0000	6.667	0	0	0
16/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	734.0000	670.0000	(8.719)	0	0	0
16/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	85.0000	68.0000	(20.000)	0	0	0
16/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,628.0000	1,708.0000	4.914	0	0	0
16/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,848.0000	1,773.0000	(4.058)	0	0	0
16/10/2009	€ / R 2009/12/14	18.25	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
16/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,174.0000	2,255.0000	3.726	0	0	0
16/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	993.0000	1,069.0000	7.654	0	0	0
16/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,078.0000	5,998.0000	(1.316)	0	0	0
16/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,535.0000	2,457.0000	(3.077)	0	0	0
16/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	1,926.0000	2,006.0000	4.154	0	0	0
16/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	48.0000	37.0000	(22.917)	0	0	0
16/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,240.0000	2,163.0000	(3.438)	0	0	0
16/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
16/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	79.0000	92.0000	16.456	0	0	0
16/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
16/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,278.0000	8,197.0000	(0.978)	0	0	0
16/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
16/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,272.0000	1,200.0000	(5.660)	0	0	0
16/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	325.0000	277.0000	(14.769)	0	0	0
16/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	1,975.0000	2,056.0000	4.101	0	0	0
16/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	906.0000	839.0000	(7.395)	0	0	0
16/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,578.0000	7,497.0000	(1.069)	0	0	0
16/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,585.0000	2,506.0000	(3.056)	0	0	0
16/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	65.0000	51.0000	(21.538)	0	0	0
16/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,778.0000	5,698.0000	(1.385)	0	0	0
16/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	288.0000	331.0000	14.931	0	0	0
16/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,826.0000	1,906.0000	4.381	0	0	0
16/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
16/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	2,044.0000	1,968.0000	(3.718)	0	0	0
16/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,876.0000	1,956.0000	4.264	0	0	0
16/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	2,973.0000	3,053.0000	2.691	0	0	0
16/10/2009	€ / R 2009/12/14	17.90	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
16/10/2009	€ / R	2009/12/14	15.55	Put	Currency Future	4,578.0000	4,498.0000	(1.747)	0	0	0
16/10/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,882.0000	2,803.0000	(2.741)	0	0	0
16/10/2009	€ / R	2009/12/14	10.35	Call	Currency Future	687.0000	753.0000	9.607	0	0	0
16/10/2009	€ / R	2009/12/14	12.55	Put	Currency Future	1,606.0000	1,531.0000	(4.670)	0	0	0
16/10/2009	€ / R	2009/12/14	9.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	€ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	8.05	Call	Currency Future	2,923.0000	3,003.0000	2.737	0	0	0
16/10/2009	€ / R	2009/12/14	12.80	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
16/10/2009	€ / R	2009/12/14	15.10	Put	Currency Future	4,129.0000	4,048.0000	(1.962)	0	0	0
16/10/2009	€ / R	2009/12/14	11.05	Call	Currency Future	247.0000	280.0000	13.360	0	0	0
16/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	2,823.0000	2,903.0000	2.834	0	0	0
16/10/2009	€ / R	2009/12/14	10.90	Call	Currency Future	313.0000	359.0000	14.696	0	0	0
16/10/2009	€ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	14.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	€ / R	2009/12/14	13.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	€ / R	2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,928.0000	8,847.0000	(0.907)	0	0	0
16/10/2009	€ / R	2009/12/14	9.55	Call	Currency Future	1,430.0000	1,510.0000	5.594	0	0	0
16/10/2009	€ / R	2009/12/14	10.60	Call	Currency Future	498.0000	555.0000	11.446	0	0	0
16/10/2009	€ / R	2009/12/14	10.95	Put	Currency Future	265.0000	229.0000	(13.585)	0	0	0
16/10/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,928.0000	6,848.0000	(1.155)	0	0	0
16/10/2009	€ / R	2009/12/14	9.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	€ / R	2009/12/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	16.60	Put	Currency Future	5,628.0000	5,548.0000	(1.421)	0	0	0
16/10/2009	€ / R	2009/12/14	10.45	Call	Currency Future	608.0000	671.0000	10.362	0	0	0
16/10/2009	€ / R	2009/12/14	18.25	Put	Currency Future	7,278.0000	7,197.0000	(1.113)	0	0	0
16/10/2009	€ / R	2009/12/14	17.75	Put	Currency Future	6,778.0000	6,698.0000	(1.180)	0	0	0
16/10/2009	€ / R	2009/12/14	12.60	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
16/10/2009	€ / R	2009/12/14	19.65	Put	Currency Future	8,678.0000	8,597.0000	(0.933)	0	0	0
16/10/2009	€ / R	2009/12/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	9.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	€ / R	2009/12/14	17.20	Put	Currency Future	6,228.0000	6,148.0000	(1.285)	0	0	0
16/10/2009	€ / R	2009/12/14	19.65	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
16/10/2009	€ / R	2009/12/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,478.0000	4,398.0000	(1.787)	0	0	0
16/10/2009	€ / R	2009/12/14	19.20	Put	Currency Future	8,228.0000	8,147.0000	(0.984)	0	0	0
16/10/2009	€ / R	2009/12/14	17.65	Put	Currency Future	6,678.0000	6,598.0000	(1.198)	0	0	0
16/10/2009	€ / R	2009/12/14	17.45	Put	Currency Future	6,478.0000	6,398.0000	(1.235)	0	0	0
16/10/2009	€ / R	2009/12/14	19.75	Put	Currency Future	8,778.0000	8,697.0000	(0.923)	0	0	0
16/10/2009	€ / R	2009/12/14	10.85	Put	Currency Future	218.0000	186.0000	(14.679)	0	0	0
16/10/2009	€ / R	2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	15.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	€ / R	2009/12/14	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	19.45	Put	Currency Future	8,478.0000	8,397.0000	(0.955)	0	0	0
16/10/2009	€ / R	2009/12/14	19.30	Put	Currency Future	8,328.0000	8,247.0000	(0.973)	0	0	0
16/10/2009	€ / R	2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,828.0000	8,747.0000	(0.918)	0	0	0
16/10/2009	€ / R	2009/12/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	10.85	Call	Currency Future	340.0000	388.0000	14.118	0	0	0
16/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	€ / R	2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,634.0000	2,556.0000	(2.961)	0	0	0
16/10/2009	€ / R	2009/12/14	9.45	Call	Currency Future	1,529.0000	1,609.0000	5.232	0	0	0
16/10/2009	€ / R	2009/12/14	17.30	Put	Currency Future	6,328.0000	6,248.0000	(1.264)	0	0	0
16/10/2009	€ / R	2009/12/14	9.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/10/2009	€ / R	2009/12/14	13.30	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
16/10/2009	€ / R	2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,995.0000	1,919.0000	(3.810)	0	0	0
16/10/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,828.0000	6,748.0000	(1.172)	0	0	0
16/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,428.0000	6,348.0000	(1.245)	0	0	0
16/10/2009	€ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	12.95	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
16/10/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,728.0000	8,647.0000	(0.928)	0	0	0
16/10/2009	€ / R	2009/12/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	13.30	Put	Currency Future	2,338.0000	2,261.0000	(3.293)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,123.0000	3,203.0000	2.562	0	0	0
16/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,141.0000	2,065.0000	(3.550)	0	0	0
16/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,728.0000	6,648.0000	(1.189)	0	0	0
16/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,528.0000	8,447.0000	(0.950)	0	0	0
16/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
16/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,428.0000	8,347.0000	(0.961)	0	0	0
16/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,125.0000	2,205.0000	3.765	0	0	0
16/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,428.0000	4,348.0000	(1.807)	0	0	0
16/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,230.0000	3,151.0000	(2.446)	0	0	0
16/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,137.0000	1,215.0000	6.860	0	0	0
16/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,946.0000	1,870.0000	(3.905)	0	0	0
16/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,229.0000	4,148.0000	(1.915)	0	0	0
16/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
16/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,573.0000	2,654.0000	3.148	0	0	0
16/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,833.0000	2,754.0000	(2.789)	0	0	0
16/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,579.0000	1,658.0000	5.003	0	0	0
16/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,190.0000	2,114.0000	(3.470)	0	0	0
16/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	647.0000	712.0000	10.046	0	0	0
16/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,572.0000	3,653.0000	2.268	0	0	0
16/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,141.0000	2,065.0000	(3.550)	0	0	0
16/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	156.0000	179.0000	14.744	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	75.0000	59.0000	(21.333)	0	0	0
16/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
16/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,528.0000	6,448.0000	(1.225)	0	0	0
16/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,190.0000	2,114.0000	(3.470)	0	0	0
16/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	212.0000	241.0000	13.679	0	0	0
16/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
16/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	390.0000	339.0000	(13.077)	0	0	0
16/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,684.0000	2,605.0000	(2.943)	0	0	0
16/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
16/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,093.0000	2,017.0000	(3.631)	0	0	0
16/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	3,031.0000	2,952.0000	(2.606)	0	0	0
16/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	533.0000	476.0000	(10.694)	0	0	0
16/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,932.0000	2,853.0000	(2.694)	0	0	0
16/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	41.0000	31.0000	(24.390)	0	0	0
16/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,131.0000	3,051.0000	(2.555)	0	0	0
16/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	813.0000	884.0000	8.733	0	0	0
16/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,081.0000	3,002.0000	(2.564)	0	0	0
16/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,777.0000	1,857.0000	4.502	0	0	0
16/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,436.0000	2,359.0000	(3.161)	0	0	0
16/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,773.0000	2,853.0000	2.885	0	0	0
16/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,833.0000	2,754.0000	(2.789)	0	0	0
16/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,772.0000	3,853.0000	2.147	0	0	0
16/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,932.0000	2,853.0000	(2.694)	0	0	0
16/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,882.0000	2,803.0000	(2.741)	0	0	0
16/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,372.0000	3,453.0000	2.402	0	0	0
16/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

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16/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	56.0000	43.0000	(23.214)	0	0	0
16/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	728.0000	796.0000	9.341	0	0	0
16/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,678.0000	1,757.0000	4.708	0	0	0
16/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,628.0000	4,548.0000	(1.729)	0	0	0
16/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,673.0000	2,754.0000	3.030	0	0	0
16/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,330.0000	3,250.0000	(2.402)	0	0	0
16/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,328.0000	4,248.0000	(1.848)	0	0	0
16/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,224.0000	2,305.0000	3.642	0	0	0
16/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,472.0000	3,553.0000	2.333	0	0	0
16/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,474.0000	2,554.0000	3.234	0	0	0
16/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,223.0000	3,303.0000	2.482	0	0	0
16/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,480.0000	1,559.0000	5.338	0	0	0
16/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,672.0000	3,753.0000	2.206	0	0	0
16/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	97.0000	79.0000	(18.557)	0	0	0
16/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,234.0000	1,313.0000	6.402	0	0	0
16/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,528.0000	4,448.0000	(1.767)	0	0	0
16/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,530.0000	3,450.0000	(2.266)	0	0	0
16/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	570.0000	631.0000	10.702	0	0	0
16/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,372.0000	3,453.0000	2.402	0	0	0
16/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,381.0000	1,461.0000	5.793	0	0	0
16/10/2009	€ / R	2009/12/14	8.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,374.0000	2,454.0000	3.370	0	0	0
16/10/2009	€ / R	2009/12/14	9.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/10/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,778.0000	4,698.0000	(1.674)	0	0	0
16/10/2009	€ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,025.0000	2,105.0000	3.951	0	0	0
16/10/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,023.0000	3,103.0000	2.646	0	0	0
16/10/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,022.0000	4,103.0000	2.014	0	0	0
16/10/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,978.0000	7,897.0000	(1.015)	0	0	0
16/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,040.0000	1,118.0000	7.500	0	0	0
16/10/2009	€ / R	2009/12/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,979.0000	3,899.0000	(2.011)	0	0	0
16/10/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,978.0000	5,898.0000	(1.338)	0	0	0
16/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	14.15	Put	Currency Future	3,181.0000	3,101.0000	(2.515)	0	0	0
16/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	3,081.0000	3,002.0000	(2.564)	0	0	0
16/10/2009	€ / R	2009/12/14	14.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R	2009/12/14	14.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,982.0000	2,902.0000	(2.683)	0	0	0
16/10/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,783.0000	2,704.0000	(2.839)	0	0	0
16/10/2009	€ / R	2009/12/14	13.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	€ / R	2009/12/14	14.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R	2009/12/14	13.75	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
16/10/2009	€ / R	2009/12/14	14.25	Put	Currency Future	3,280.0000	3,201.0000	(2.409)	0	0	0
16/10/2009	€ / R	2010/03/15			Currency Future	11.1541	11.2352	0.727	11.2600	11.2600	3,002
16/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	1,164.0000	1,100.0000	(5.498)	0	0	0
16/10/2009	€ / R	2010/03/15	11.45	Put	Currency Future	659.0000	606.0000	(8.042)	0	0	0
16/10/2009	€ / R	2010/03/15	17.30	Put	Currency Future	6,149.0000	6,069.0000	(1.301)	0	0	0
16/10/2009	€ / R	2010/03/15	12.00	Put	Currency Future	1,081.0000	1,018.0000	(5.828)	0	0	0
16/10/2009	€ / R	2010/03/15	10.85	Call	Currency Future	619.0000	669.0000	8.078	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,906.0000	3,987.0000	2.074	0	0	0
16/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
16/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	218.0000	235.0000	7.798	0	0	0
16/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	490.0000	533.0000	8.776	0	0	0
16/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,898.0000	6,817.0000	(1.174)	0	0	0
16/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R 2010/03/15	12.00	Call	Currency Future	235.0000	253.0000	7.660	0	0	0
16/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	315.0000	284.0000	(9.841)	0	0	0
16/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,099.0000	6,019.0000	(1.312)	0	0	0
16/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,647.0000	8,566.0000	(0.937)	0	0	0
16/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,419.0000	4,341.0000	(1.765)	0	0	0
16/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,948.0000	6,867.0000	(1.166)	0	0	0
16/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	296.0000	320.0000	8.108	0	0	0
16/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	334.0000	361.0000	8.084	0	0	0
16/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	321.0000	347.0000	8.100	0	0	0
16/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,308.0000	3,389.0000	2.449	0	0	0
16/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,109.0000	3,190.0000	2.605	0	0	0
16/10/2009	€ / R 2010/03/15	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	435.0000	398.0000	(8.506)	0	0	0
16/10/2009	€ / R 2010/03/15	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,206.0000	1,141.0000	(5.390)	0	0	0
16/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,147.0000	8,066.0000	(0.994)	0	0	0
16/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,364.0000	1,437.0000	5.352	0	0	0
16/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,399.0000	6,318.0000	(1.266)	0	0	0
16/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,186.0000	1,258.0000	6.071	0	0	0
16/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	210.0000	226.0000	7.619	0	0	0
16/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,120.0000	2,200.0000	3.774	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	7.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	€ / R 2010/03/15	11.50	Put	Currency Future	694.0000	641.0000	(7.637)	0	0	0
16/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,397.0000	8,316.0000	(0.965)	0	0	0
16/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	82.0000	73.0000	(10.976)	0	0	0
16/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,599.0000	1,530.0000	(4.315)	0	0	0
16/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	348.0000	376.0000	8.046	0	0	24
16/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,176.0000	4,098.0000	(1.868)	0	0	0
16/10/2009	€ / R 2010/03/15	11.85	Call	Currency Future	263.0000	284.0000	7.985	0	0	0
16/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
16/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,097.0000	8,016.0000	(1.000)	0	0	0
16/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,649.0000	6,568.0000	(1.218)	0	0	0
16/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	2,011.0000	1,939.0000	(3.580)	0	0	0
16/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	539.0000	585.0000	8.534	0	0	13,636
16/10/2009	€ / R 2010/03/15	17.15	Put	Currency Future	6,000.0000	5,919.0000	(1.350)	0	0	0
16/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	363.0000	392.0000	7.989	0	0	0
16/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	959.0000	899.0000	(6.257)	0	0	0
16/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,317.0000	2,397.0000	3.453	0	0	0
16/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,479.0000	2,405.0000	(2.985)	0	0	0
16/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	410.0000	373.0000	(9.024)	0	0	0
16/10/2009	€ / R 2010/03/15	11.00	Put	Currency Future	385.0000	349.0000	(9.351)	0	0	0
16/10/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,006.0000	4,086.0000	1.997	0	0	0
16/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
16/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	842.0000	785.0000	(6.770)	0	0	0
16/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,717.0000	2,642.0000	(2.760)	0	0	0
16/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
16/10/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,997.0000	7,916.0000	(1.013)	0	0	0
16/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	202.0000	218.0000	7.921	0	0	0
16/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
16/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	83.0000	90.0000	8.434	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	2,961.0000	3,041.0000	2.702	0	0	0
16/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	226.0000	244.0000	7.965	0	0	0
16/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,897.0000	8,816.0000	(0.910)	0	0	0
16/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	730.0000	676.0000	(7.397)	0	0	0
16/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	296.0000	320.0000	8.108	0	0	0
16/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,780.0000	1,709.0000	(3.989)	0	0	0
16/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,107.0000	5,027.0000	(1.566)	0	0	0
16/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,909.0000	4,830.0000	(1.609)	0	0	0
16/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	153.0000	165.0000	7.843	0	0	13,636
16/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,947.0000	8,866.0000	(0.905)	0	0	0
16/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	767.0000	711.0000	(7.301)	0	0	0
16/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,664.0000	4,585.0000	(1.694)	0	0	0
16/10/2009	€ / R 2010/03/15	19.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	805.0000	861.0000	6.957	0	0	0
16/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	514.0000	558.0000	8.560	0	0	0
16/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,122.0000	1,058.0000	(5.704)	0	0	0
16/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	624.0000	573.0000	(8.173)	0	0	0
16/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,291.0000	1,225.0000	(5.112)	0	0	0
16/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
16/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
16/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,932.0000	3,854.0000	(1.984)	0	0	0
16/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,687.0000	3,609.0000	(2.116)	0	0	0
16/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,198.0000	2,125.0000	(3.321)	0	0	0
16/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,957.0000	2,881.0000	(2.570)	0	0	0
16/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	378.0000	408.0000	7.937	0	0	0
16/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	881.0000	822.0000	(6.697)	0	0	0
16/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
16/10/2009	€ / R 2010/03/15	10.25	Put	Currency Future	118.0000	100.0000	(15.254)	0	0	0
16/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,756.0000	3,837.0000	2.157	0	0	0
16/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
16/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	274.0000	295.0000	7.664	0	0	0
16/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	134.0000	145.0000	8.209	0	0	0
16/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,151.0000	3,074.0000	(2.444)	0	0	0
16/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	115.0000	124.0000	7.826	0	0	0
16/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	999.0000	938.0000	(6.106)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	71.0000	77.0000	8.451	0	0	0
16/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,127.0000	4,050.0000	(1.866)	0	0	0
16/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,762.0000	2,843.0000	2.933	0	0	0
16/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
16/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	525.0000	477.0000	(9.143)	0	0	0
16/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,248.0000	1,183.0000	(5.208)	0	0	0
16/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	244.0000	263.0000	7.787	0	0	0
16/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	294.0000	263.0000	(10.544)	0	0	0
16/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
16/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	285.0000	307.0000	7.719	0	0	0
16/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,244.0000	2,171.0000	(3.253)	0	0	0
16/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,040.0000	978.0000	(5.962)	0	0	0
16/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	55.0000	48.0000	(12.727)	0	0	0
16/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
16/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	842.0000	785.0000	(6.770)	0	0	0
16/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,358.0000	3,439.0000	2.412	0	0	0
16/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,856.0000	3,937.0000	2.101	0	0	0
16/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	253.0000	273.0000	7.905	0	0	0
16/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,022.0000	1,085.0000	6.164	0	0	0
16/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	3,006.0000	2,929.0000	(2.562)	0	0	0
16/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	195.0000	210.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	129.0000	111.0000	(13.953)	0	0	0
16/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,366.0000	2,446.0000	3.381	0	0	0
16/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	1,925.0000	2,003.0000	4.052	0	0	0
16/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
16/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	983.0000	1,046.0000	6.409	0	0	0
16/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,981.0000	3,903.0000	(1.959)	0	0	0
16/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	557.0000	508.0000	(8.797)	0	0	0
16/10/2009	€ / R 2010/03/15	9.30	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
16/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	920.0000	860.0000	(6.522)	0	0	0
16/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,409.0000	1,483.0000	5.252	0	0	0
16/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,959.0000	4,879.0000	(1.613)	0	0	0
16/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	411.0000	443.0000	7.786	0	0	0
16/10/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,877.0000	1,955.0000	4.156	0	0	0
16/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	648.0000	699.0000	7.870	0	0	0
16/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
16/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	5,057.0000	4,978.0000	(1.562)	0	0	0
16/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	429.0000	462.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,826.0000	1,755.0000	(3.888)	0	0	0
16/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
16/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,699.0000	6,618.0000	(1.209)	0	0	0
16/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	2,911.0000	2,991.0000	2.748	0	0	0
16/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
16/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,058.0000	1,985.0000	(3.547)	0	0	0
16/10/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,706.0000	3,787.0000	2.186	0	0	0
16/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,861.0000	2,942.0000	2.831	0	0	0
16/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	201.0000	176.0000	(12.438)	0	0	0
16/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
16/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
16/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
16/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,782.0000	1,859.0000	4.321	0	0	0
16/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,060.0000	3,140.0000	2.614	0	0	0
16/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,385.0000	2,311.0000	(3.103)	0	0	0
16/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	493.0000	450.0000	(8.722)	0	0	0
16/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	4,031.0000	3,952.0000	(1.960)	0	0	0
16/10/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,347.0000	8,266.0000	(0.970)	0	0	0
16/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	909.0000	970.0000	6.711	0	0	0
16/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,297.0000	8,216.0000	(0.976)	0	0	0
16/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,549.0000	6,468.0000	(1.237)	0	0	0
16/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,813.0000	2,737.0000	(2.702)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,071.0000	2,150.0000	3.815	0	0	0
16/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,299.0000	6,218.0000	(1.286)	0	0	0
16/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,308.0000	3,389.0000	2.449	0	0	0
16/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	447.0000	485.0000	8.501	0	0	0
16/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
16/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,199.0000	6,118.0000	(1.307)	0	0	0
16/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,613.0000	2,694.0000	3.100	0	0	0
16/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,547.0000	8,466.0000	(0.948)	0	0	0
16/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,143.0000	1,214.0000	6.212	0	0	0
16/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
16/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,762.0000	4,683.0000	(1.659)	0	0	0
16/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,197.0000	8,116.0000	(0.988)	0	0	0
16/10/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,640.0000	1,716.0000	4.634	0	0	0
16/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
16/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	170.0000	147.0000	(13.529)	0	0	0
16/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
16/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,798.0000	6,718.0000	(1.177)	0	0	0
16/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
16/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	1,973.0000	2,052.0000	4.004	0	0	0
16/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	874.0000	933.0000	6.751	0	0	0
16/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,872.0000	1,801.0000	(3.793)	0	0	0
16/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,607.0000	3,688.0000	2.246	0	0	0
16/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	4,079.0000	4,001.0000	(1.912)	0	0	0
16/10/2009	€ / R 2010/03/15	7.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,785.0000	3,707.0000	(2.061)	0	0	0
16/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,797.0000	8,716.0000	(0.921)	0	0	0
16/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,247.0000	8,166.0000	(0.982)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,102.0000	3,026.0000	(2.450)	0	0	0
16/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,712.0000	2,793.0000	2.987	0	0	0
16/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	126.0000	136.0000	7.937	0	0	0
16/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	65.0000	57.0000	(12.308)	0	0	0
16/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,349.0000	6,268.0000	(1.276)	0	0	0
16/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,249.0000	6,168.0000	(1.296)	0	0	0
16/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,734.0000	1,811.0000	4.441	0	0	0
16/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	592.0000	640.0000	8.108	0	0	0
16/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,697.0000	8,616.0000	(0.931)	0	0	0
16/10/2009	€ / R 2010/03/15	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	155.0000	134.0000	(13.548)	0	0	0
16/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	105.0000	113.0000	7.619	0	0	0
16/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
16/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,497.0000	8,416.0000	(0.953)	0	0	0
16/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,599.0000	6,518.0000	(1.227)	0	0	0
16/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	96.0000	85.0000	(11.458)	0	0	0
16/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
16/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	106.0000	92.0000	(13.208)	0	0	0
16/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,321.0000	4,244.0000	(1.782)	0	0	0
16/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
16/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
16/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,061.0000	1,128.0000	6.315	0	0	0
16/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,597.0000	8,516.0000	(0.942)	0	0	0
16/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,100.0000	1,171.0000	6.455	0	0	0
16/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	462.0000	423.0000	(8.442)	0	0	0
16/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,338.0000	2,264.0000	(3.165)	0	0	0
16/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,105.0000	2,032.0000	(3.468)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,273.0000	4,195.0000	(1.825)	0	0	0
16/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
16/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,054.0000	2,977.0000	(2.521)	0	0	0
16/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	466.0000	509.0000	9.227	0	0	0
16/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,748.0000	6,668.0000	(1.186)	0	0	0
16/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
16/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
16/10/2009	€ / R 2010/03/15	14.15	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
16/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
16/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
16/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,151.0000	2,078.0000	(3.394)	0	0	0
16/10/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,022.0000	2,101.0000	3.907	0	0	0
16/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,394.0000	3,316.0000	(2.298)	0	0	0
16/10/2009	€ / R 2010/03/15	8.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,370.0000	4,292.0000	(1.785)	0	0	0
16/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	5,008.0000	4,929.0000	(1.577)	0	0	0
16/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,319.0000	1,392.0000	5.534	0	0	0
16/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,747.0000	8,666.0000	(0.926)	0	0	0
16/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
16/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,848.0000	6,767.0000	(1.183)	0	0	0
16/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,268.0000	2,347.0000	3.483	0	0	0
16/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
16/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,847.0000	8,766.0000	(0.916)	0	0	0
16/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,432.0000	2,358.0000	(3.043)	0	0	0
16/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	337.0000	305.0000	(9.496)	0	0	0
16/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	839.0000	897.0000	6.913	0	0	0
16/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,010.0000	3,091.0000	2.691	0	0	0
16/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,510.0000	1,441.0000	(4.570)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,507.0000	3,588.0000	2.310	0	0	0
16/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,258.0000	3,339.0000	2.486	0	0	0
16/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,663.0000	2,743.0000	3.004	0	0	0
16/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
16/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	78.0000	85.0000	8.974	0	0	0
16/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	394.0000	425.0000	7.868	0	0	0
16/10/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,657.0000	3,737.0000	2.188	0	0	0
16/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	804.0000	748.0000	(6.965)	0	0	0
16/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
16/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,574.0000	2,500.0000	(2.875)	0	0	0
16/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,517.0000	4,438.0000	(1.749)	0	0	0
16/10/2009	€ / R 2010/03/15	13.60	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
16/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
16/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
16/10/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,593.0000	1,669.0000	4.771	0	0	0
16/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,687.0000	1,763.0000	4.505	0	0	0
16/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,499.0000	6,418.0000	(1.246)	0	0	0
16/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	590.0000	540.0000	(8.475)	0	0	0
16/10/2009	€ / R 2010/03/15	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	164.0000	176.0000	7.317	0	0	0
16/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	308.0000	333.0000	8.117	0	0	0
16/10/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,564.0000	2,644.0000	3.120	0	0	0
16/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	185.0000	161.0000	(12.973)	0	0	0
16/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	739.0000	794.0000	7.442	0	0	0
16/10/2009	€ / R 2010/03/15	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,224.0000	4,147.0000	(1.823)	0	0	0
16/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,514.0000	2,595.0000	3.222	0	0	0
16/10/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,557.0000	3,638.0000	2.277	0	0	0
16/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,378.0000	1,310.0000	(4.935)	0	0	0
16/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	235.0000	208.0000	(11.489)	0	0	0
16/10/2009	€ / R 2010/03/15	9.60	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
16/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,248.0000	3,171.0000	(2.371)	0	0	0
16/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
16/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,447.0000	8,366.0000	(0.959)	0	0	0
16/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,547.0000	1,622.0000	4.848	0	0	0
16/10/2009	€ / R 2010/03/15	10.60	Call	Currency Future	772.0000	827.0000	7.124	0	0	0
16/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,527.0000	2,452.0000	(2.968)	0	0	0
16/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,806.0000	3,887.0000	2.128	0	0	0
16/10/2009	€ / R 2010/03/15	13.85	Call	Currency Future	69.0000	75.0000	8.696	0	0	0
16/10/2009	€ / R 2010/03/15	15.60	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
16/10/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,468.0000	4,390.0000	(1.746)	0	0	0
16/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	273.0000	244.0000	(10.623)	0	0	0
16/10/2009	€ / R 2010/03/15	17.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	139.0000	149.0000	7.194	0	0	0
16/10/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,449.0000	6,368.0000	(1.256)	0	0	0
16/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,735.0000	1,664.0000	(4.092)	0	0	0
16/10/2009	€ / R 2010/03/15	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	678.0000	729.0000	7.522	0	0	0
16/10/2009	€ / R 2010/03/15	10.60	Put	Currency Future	217.0000	192.0000	(11.521)	0	0	0
16/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
16/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	51.0000	44.0000	(13.725)	0	0	0
16/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
16/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,408.0000	3,488.0000	2.347	0	0	0
16/10/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,291.0000	2,218.0000	(3.186)	0	0	0
16/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,416.0000	2,496.0000	3.311	0	0	0
16/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,812.0000	2,892.0000	2.845	0	0	0
16/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,455.0000	1,529.0000	5.086	0	0	0
16/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	182.0000	196.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	946.0000	1,007.0000	6.448	0	0	0
16/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
16/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	142.0000	122.0000	(14.085)	0	0	0
16/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,830.0000	1,907.0000	4.208	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
16/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
16/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,909.0000	2,833.0000	(2.613)	0	0	0
16/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
16/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,615.0000	4,536.0000	(1.712)	0	0	0
16/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,883.0000	3,805.0000	(2.009)	0	0	0
16/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
16/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
16/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,638.0000	3,560.0000	(2.144)	0	0	0
16/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,860.0000	4,781.0000	(1.626)	0	0	0
16/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,965.0000	1,892.0000	(3.715)	0	0	0
16/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	119.0000	128.0000	7.563	0	0	0
16/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,230.0000	1,302.0000	5.854	0	0	0
16/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,736.0000	3,658.0000	(2.088)	0	0	0
16/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
16/10/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,689.0000	1,619.0000	(4.144)	0	0	0
16/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,765.0000	2,690.0000	(2.712)	0	0	0
16/10/2009	€ / R 2010/03/15	13.70	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
16/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
16/10/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,622.0000	2,547.0000	(2.860)	0	0	0
16/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,713.0000	4,634.0000	(1.676)	0	0	0
16/10/2009	€ / R 2010/03/15	14.70	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
16/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,159.0000	3,240.0000	2.564	0	0	0
16/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,589.0000	3,511.0000	(2.173)	0	0	0
16/10/2009	€ / R 2010/03/15	9.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/10/2009	€ / R 2010/03/15	12.70	Call	Currency Future	143.0000	154.0000	7.692	0	0	0
16/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,169.0000	2,249.0000	3.688	0	0	0
16/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,566.0000	4,487.0000	(1.730)	0	0	0
16/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	€ / R 2010/03/15	15.70	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
16/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
16/10/2009	€ / R 2010/03/15	10.70	Put	Currency Future	254.0000	226.0000	(11.024)	0	0	0
16/10/2009	€ / R 2010/03/15	10.70	Call	Currency Future	708.0000	761.0000	7.486	0	0	0
16/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
16/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
16/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,834.0000	3,756.0000	(2.034)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R	2010/03/15	13.75	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
16/10/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,811.0000	4,732.0000	(1.642)	0	0	0
16/10/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,457.0000	3,538.0000	2.343	0	0	0
16/10/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,465.0000	2,545.0000	3.245	0	0	0
16/10/2009	€ / R	2010/03/15	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,501.0000	1,576.0000	4.997	0	0	0
16/10/2009	€ / R	2010/03/15	8.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/10/2009	€ / R	2010/03/15	14.75	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
16/10/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,861.0000	2,785.0000	(2.656)	0	0	0
16/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,055.0000	4,136.0000	1.998	0	0	0
16/10/2009	€ / R	2010/03/15	13.95	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
16/10/2009	€ / R	2010/03/15	12.95	Call	Currency Future	123.0000	132.0000	7.317	0	0	0
16/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,209.0000	3,289.0000	2.493	0	0	0
16/10/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,218.0000	2,298.0000	3.607	0	0	0
16/10/2009	€ / R	2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	€ / R	2010/03/15	8.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/10/2009	€ / R	2010/03/15	17.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,274.0000	1,347.0000	5.730	0	0	0
16/10/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,950.0000	5,869.0000	(1.361)	0	0	0
16/10/2009	€ / R	2010/03/15	10.95	Put	Currency Future	361.0000	327.0000	(9.418)	0	0	0
16/10/2009	€ / R	2010/03/15	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	€ / R	2010/03/15	10.95	Call	Currency Future	565.0000	612.0000	8.319	0	0	0
16/10/2009	€ / R	2010/03/15	9.95	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
16/10/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,918.0000	1,846.0000	(3.754)	0	0	0
16/10/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,669.0000	2,594.0000	(2.810)	0	0	0
16/10/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,947.0000	7,866.0000	(1.019)	0	0	0
16/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	3,956.0000	4,037.0000	2.048	0	0	0
16/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	6,050.0000	5,969.0000	(1.339)	0	0	0
16/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
16/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	8,047.0000	7,966.0000	(1.007)	0	0	0
16/10/2009	€ / R	2010/06/14			Currency Future	11.3347	11.4153	0.711	11.4200	11.4200	808
16/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	407.0000	431.0000	5.897	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/06/14	13.30	Call	Currency Future	208.0000	219.0000	5.288	0	0	0
16/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
16/10/2009	€ / R 2010/06/14	12.10	Call	Currency Future	385.0000	407.0000	5.714	0	0	0
16/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,980.0000	7,901.0000	(0.990)	0	0	0
16/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
16/10/2009	€ / R 2010/06/14	12.10	Put	Currency Future	1,150.0000	1,092.0000	(5.043)	0	0	0
16/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	852.0000	800.0000	(6.103)	0	0	0
16/10/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,076.0000	2,153.0000	3.709	0	0	0
16/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	1,073.0000	1,016.0000	(5.312)	0	0	0
16/10/2009	€ / R 2010/06/14	8.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
16/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	1,982.0000	2,057.0000	3.784	0	0	0
16/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
16/10/2009	€ / R 2010/06/14	15.30	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
16/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	2,952.0000	3,031.0000	2.676	0	0	0
16/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,309.0000	2,239.0000	(3.032)	0	0	0
16/10/2009	€ / R 2010/06/14	10.30	Put	Currency Future	175.0000	158.0000	(9.714)	0	0	0
16/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
16/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,201.0000	4,124.0000	(1.833)	0	0	0
16/10/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,210.0000	1,274.0000	5.289	0	0	0
16/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	201.0000	180.0000	(10.448)	0	0	0
16/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	194.0000	204.0000	5.155	0	0	0
16/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	591.0000	549.0000	(7.107)	0	0	0
16/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	2,173.0000	2,104.0000	(3.175)	0	0	0
16/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	198.0000	209.0000	5.556	0	0	0
16/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,101.0000	1,159.0000	5.268	0	0	0
16/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	626.0000	665.0000	6.230	0	0	0
16/10/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,051.0000	3,130.0000	2.589	0	0	0
16/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,136.0000	1,195.0000	5.194	0	0	0
16/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
16/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	487.0000	516.0000	5.955	0	0	0
16/10/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,041.0000	4,120.0000	1.955	0	0	0
16/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,264.0000	2,194.0000	(3.092)	0	0	0
16/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	217.0000	194.0000	(10.599)	0	0	0
16/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
16/10/2009	€ / R 2010/06/14	7.40	Put	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
16/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
16/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,228.0000	8,149.0000	(0.960)	0	0	0
16/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,156.0000	6,078.0000	(1.267)	0	0	0
16/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	6,009.0000	5,930.0000	(1.315)	0	0	0
16/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,400.0000	2,329.0000	(2.958)	0	0	0
16/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
16/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	683.0000	636.0000	(6.881)	0	0	0
16/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	4,056.0000	3,979.0000	(1.898)	0	0	0
16/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
16/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
16/10/2009	€ / R 2010/06/14	17.30	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
16/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	3,942.0000	4,022.0000	2.029	0	0	0
16/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,845.0000	1,918.0000	3.957	0	0	0
16/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
16/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,297.0000	4,221.0000	(1.769)	0	0	0
16/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,254.0000	6,175.0000	(1.263)	0	0	0
16/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,805.0000	2,884.0000	2.816	0	0	0
16/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
16/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	568.0000	601.0000	5.810	0	0	0
16/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
16/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	1,936.0000	2,010.0000	3.822	0	0	0
16/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	783.0000	733.0000	(6.386)	0	0	0
16/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	8,030.0000	7,950.0000	(0.996)	0	0	0
16/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,129.0000	8,049.0000	(0.984)	0	0	0
16/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
16/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,793.0000	3,873.0000	2.109	0	0	0
16/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	517.0000	548.0000	5.996	0	0	0
16/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
16/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,179.0000	8,099.0000	(0.978)	0	0	0
16/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	187.0000	169.0000	(9.626)	0	0	0
16/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
16/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	203.0000	214.0000	5.419	0	0	0
16/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,171.0000	1,234.0000	5.380	0	0	0
16/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	651.0000	605.0000	(7.066)	0	0	0
16/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,354.0000	2,284.0000	(2.974)	0	0	0
16/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,219.0000	2,149.0000	(3.155)	0	0	0
16/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
16/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
16/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	189.0000	199.0000	5.291	0	0	0
16/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	6,058.0000	5,979.0000	(1.304)	0	0	0
16/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	586.0000	620.0000	5.802	0	0	0
16/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,249.0000	4,172.0000	(1.812)	0	0	0
16/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	4,104.0000	4,028.0000	(1.852)	0	0	0
16/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	604.0000	642.0000	6.291	0	0	0
16/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,205.0000	6,126.0000	(1.273)	0	0	0
16/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	4,152.0000	4,076.0000	(1.830)	0	0	0
16/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
16/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
16/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
16/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	233.0000	209.0000	(10.300)	0	0	0
16/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	6,107.0000	6,029.0000	(1.277)	0	0	0
16/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,068.0000	1,125.0000	5.337	0	0	0
16/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
16/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	619.0000	577.0000	(6.785)	0	0	0
16/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
16/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,028.0000	2,105.0000	3.797	0	0	0
16/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,892.0000	3,972.0000	2.055	0	0	0
16/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	8,080.0000	8,000.0000	(0.990)	0	0	0
16/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,842.0000	3,922.0000	2.082	0	0	0
16/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,001.0000	3,081.0000	2.666	0	0	0
16/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,854.0000	2,933.0000	2.768	0	0	0
16/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	3,991.0000	4,071.0000	2.005	0	0	0
16/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
16/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	184.0000	195.0000	5.978	0	0	0
16/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	2,903.0000	2,982.0000	2.721	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,034.0000	1,090.0000	5.416	0	0	0
16/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,891.0000	1,964.0000	3.860	0	0	0
16/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	250.0000	225.0000	(10.000)	0	0	0
16/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	550.0000	583.0000	6.000	0	0	0
16/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	716.0000	667.0000	(6.844)	0	0	0
16/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	432.0000	457.0000	5.787	0	0	0
16/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	749.0000	700.0000	(6.542)	0	0	0
16/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	997.0000	942.0000	(5.517)	0	0	0
16/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	534.0000	565.0000	5.805	0	0	0
16/10/2009	€ / R 2010/06/14	19.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
16/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/10/2009	€ / R 2010/06/14	8.60	Call	Currency Future	2,756.0000	2,835.0000	2.866	0	0	0
16/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/10/2009	€ / R 2010/06/14	9.60	Call	Currency Future	1,800.0000	1,873.0000	4.056	0	0	0
16/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
16/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,644.0000	3,724.0000	2.195	0	0	0
16/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	3,743.0000	3,823.0000	2.137	0	0	0
16/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,377.0000	8,297.0000	(0.955)	0	0	0
16/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	940.0000	992.0000	5.532	0	0	0
16/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	2,658.0000	2,737.0000	2.972	0	0	0
16/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,711.0000	1,783.0000	4.208	0	0	0
16/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	305.0000	277.0000	(9.180)	0	0	0
16/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	172.0000	181.0000	5.233	0	0	0
16/10/2009	€ / R 2010/06/14	9.60	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
16/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	267.0000	241.0000	(9.738)	0	0	0
16/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	180.0000	190.0000	5.556	0	0	0
16/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,445.0000	2,375.0000	(2.863)	0	0	0
16/10/2009	€ / R 2010/06/14	15.60	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
16/10/2009	€ / R 2010/06/14	15.60	Put	Currency Future	4,345.0000	4,269.0000	(1.749)	0	0	0
16/10/2009	€ / R 2010/06/14	17.60	Put	Currency Future	6,303.0000	6,224.0000	(1.253)	0	0	0
16/10/2009	€ / R 2010/06/14	17.60	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
16/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,442.0000	4,366.0000	(1.711)	0	0	0
16/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
16/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,537.0000	2,466.0000	(2.799)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,278.0000	8,198.0000	(0.966)	0	0	0
16/10/2009	€ / R	2010/06/14	17.70	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
16/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
16/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,401.0000	6,322.0000	(1.234)	0	0	0
16/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	1,002.0000	1,057.0000	5.489	0	0	0
16/10/2009	AL13	2009/11/05			Index Future	248.6350	248.5760	(0.024)	0.0000	0.0000	10
16/10/2009	ALBI	2009/11/05			Index Future	292.2880	291.8600	(0.146)	0.0000	0.0000	764
16/10/2009	ALBI	2010/02/04			Index Future	297.5900	297.1510	(0.148)	297.5900	297.5900	37
16/10/2009	ALBI	2010/05/06			Index Future	302.7730	302.3330	(0.145)	0.0000	0.0000	0
16/10/2009	ALBI	2010/08/05			Index Future	308.2360	307.7910	(0.144)	0.0000	0.0000	0
16/10/2009	CRD1	2009/11/05			Index Future	127.0630	126.9540	(0.086)	0.0000	0.0000	2
16/10/2009	CRD1	2010/02/04			Index Future	129.3670	129.2560	(0.086)	0.0000	0.0000	0
16/10/2009	CRD1	2010/05/06			Index Future	131.8510	131.7360	(0.087)	0.0000	0.0000	0
16/10/2009	GOVI	2009/11/05			jGovi	294.0375	293.6110	(0.145)	0.0000	0.0000	691
16/10/2009	GOVI	2010/02/04			jGovi	299.3715	298.9345	(0.146)	0.0000	0.0000	0
16/10/2009	GOVI	2010/05/06			jGovi	305.1180	304.6710	(0.147)	0.0000	0.0000	0
16/10/2009	GOVI	2010/08/05			jGovi	310.3520	309.8710	(0.155)	0.0000	0.0000	0
16/10/2009	ILBI	2009/11/05			Index Future	363.5780	363.5780	-	0.0000	0.0000	3
16/10/2009	ILBI	2010/02/04			Index Future	370.1760	370.1760	-	0.0000	0.0000	214
16/10/2009	J153	2010/08/31			jSwap	7.3205	7.3066	(0.190)	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
16/10/2009	J157	2015/09/15			jSwap	8.7990	8.8230	0.273	0.0000	0.0000	0
16/10/2009	J186	2026/12/21			jSwap	8.5260	8.5630	0.434	0.0000	0.0000	0
16/10/2009	J201	2014/12/22			jSwap	8.6340	8.6580	0.278	0.0000	0.0000	0
16/10/2009	J203	2017/09/15			jSwap	8.9230	8.9610	0.426	0.0000	0.0000	0
16/10/2009	J204	2018/12/21			jSwap	8.9000	8.9270	0.303	0.0000	0.0000	0
16/10/2009	J207	2020/01/15			jSwap	8.9260	8.9560	0.336	0.0000	0.0000	0
16/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
16/10/2009	JFRA	2009/11/05			jFra	7.1110	7.1220	0.155	0.0000	0.0000	0
16/10/2009	JFRA	2010/02/04			jFra	7.0700	7.0530	(0.240)	0.0000	0.0000	0
16/10/2009	JFRA	2010/05/06			jFra	7.2360	7.2400	0.055	0.0000	0.0000	0
16/10/2009	JFRA	2010/08/05			jFra	7.5610	7.5570	(0.053)	0.0000	0.0000	0
16/10/2009	JFRA	2010/11/04			jFra	7.8290	7.8460	0.217	0.0000	0.0000	0
16/10/2009	JN02	2009/11/05			jNote	7.7780	7.7860	0.103	0.0000	0.0000	0
16/10/2009	JN02	2010/02/04			jNote	8.0040	8.0140	0.125	0.0000	0.0000	0
16/10/2009	JN05	2009/11/05			jNote	8.6480	8.6750	0.312	0.0000	0.0000	0
16/10/2009	JN05	2010/02/04			jNote	8.7800	8.8060	0.296	0.0000	0.0000	0
16/10/2009	JN10	2009/11/05			jNote	8.8960	8.9260	0.337	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
16/10/2009	JN10	2010/02/04			jNote	8.9550	8.9880	0.369	0.0000	0.0000	0
16/10/2009	JROD	2009/10/30			jRod	6.8160	6.8110	(0.073)	0.0000	0.0000	0
16/10/2009	JROD	2009/11/30			jRod	6.8910	6.8880	(0.044)	0.0000	0.0000	0
16/10/2009	JROD	2009/12/31			jRod	7.0520	7.0460	(0.085)	0.0000	0.0000	0
16/10/2009	OTH1	2009/11/05			Index Future	282.6820	282.2480	(0.154)	0.0000	0.0000	3
16/10/2009	OTH1	2010/02/04			Index Future	287.8090	287.3650	(0.154)	0.0000	0.0000	0
16/10/2009	OTH1	2010/05/06			Index Future	293.3340	292.8800	(0.155)	0.0000	0.0000	0
16/10/2009	R153	2009/11/05			Bond Future	7.3680	7.3510	(0.231)	0.0000	0.0000	0
16/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	696.0000	683.0000	(1.868)	0	0	0
16/10/2009	R155	2009/11/05			Bond Future	7.6720	7.6870	0.196	0.0000	0.0000	38
16/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	101.0000	107.0000	5.941	0	0	0
16/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	237.0000	217.0000	(8.439)	0	0	0
16/10/2009	R157	2009/11/05			Bond Future	8.5850	8.6140	0.338	0.0000	0.0000	8,863
16/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,758.0000	5,907.0000	2.588	0	0	0
16/10/2009	R157	2010/02/04			Bond Future	8.6880	8.7190	0.357	0.0000	0.0000	70
16/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,943.0000	5,076.0000	2.691	0	0	0
16/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	204.0000	184.0000	(9.804)	0	0	0
16/10/2009	R157	2010/05/06			Bond Future	8.7700	8.8030	0.376	0.0000	0.0000	0
16/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,341.0000	1,275.0000	(4.922)	0	0	0
16/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,623.0000	2,712.0000	3.393	0	0	0
16/10/2009	R157	2010/08/05			Bond Future	8.8230	8.8590	0.408	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
16/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,546.0000	2,626.0000	3.142	0	0	0
16/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,216.0000	2,134.0000	(3.700)	0	0	0
16/10/2009	R186	2009/11/05			Bond Future	9.2150	9.2350	0.217	0.0000	0.0000	11,682
16/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	492.0000	422.0000	(14.228)	0	0	0
16/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,504.0000	2,618.0000	4.553	0	0	5,000
16/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,868.0000	15,052.0000	1.238	0	0	0
16/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,535.0000	4,695.0000	3.528	0	0	240
16/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
16/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	114.0000	89.0000	(21.930)	0	0	0
16/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
16/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,697.0000	17,881.0000	1.040	0	0	0
16/10/2009	R186	2010/02/04			Bond Future	9.2760	9.2960	0.216	0.0000	0.0000	81
16/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,283.0000	10,443.0000	1.556	0	0	0
16/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	321.0000	298.0000	(7.165)	0	0	0
16/10/2009	R186	2010/05/06			Bond Future	9.3290	9.3490	0.214	0.0000	0.0000	0
16/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,702.0000	2,621.0000	(2.998)	0	0	0
16/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,716.0000	5,815.0000	1.732	0	0	0
16/10/2009	R186	2010/08/05			Bond Future	9.3670	9.3890	0.235	0.0000	0.0000	0
16/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,408.0000	5,500.0000	1.701	0	0	0
16/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,363.0000	4,260.0000	(2.361)	0	0	0
16/10/2009	R201	2009/11/05			Bond Future	8.6430	8.6720	0.336	0.0000	0.0000	488
16/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,795.0000	4,913.0000	2.461	0	0	0
16/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R201	2010/02/04			Bond Future	8.7350	8.7670	0.366	0.0000	0.0000	0
16/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	57.0000	50.0000	(12.281)	0	0	0
16/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,017.0000	5,134.0000	2.332	0	0	0
16/10/2009	R201	2010/05/06			Bond Future	8.8140	8.8480	0.386	0.0000	0.0000	0
16/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,202.0000	2,277.0000	3.406	0	0	0
16/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,025.0000	974.0000	(4.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	R201	2010/08/05			Bond Future	8.8660	8.9020	0.406	0.0000	0.0000	0
16/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,138.0000	2,065.0000	(3.414)	0	0	0
16/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,664.0000	1,719.0000	3.305	0	0	0
16/10/2009	R203	2009/11/05			Bond Future	9.1020	9.1310	0.319	0.0000	0.0000	1,570
16/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,096.0000	9,251.0000	1.704	0	0	0
16/10/2009	R203	2010/02/04			Bond Future	9.1920	9.2220	0.326	0.0000	0.0000	0
16/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,547.0000	5,684.0000	2.470	0	0	0
16/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	198.0000	179.0000	(9.596)	0	0	0
16/10/2009	R203	2010/05/06			Bond Future	9.2660	9.2980	0.345	0.0000	0.0000	0
16/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,613.0000	1,541.0000	(4.464)	0	0	0
16/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,973.0000	3,063.0000	3.027	0	0	0
16/10/2009	R203	2010/08/05			Bond Future	9.3190	9.3530	0.365	0.0000	0.0000	0
16/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,605.0000	2,519.0000	(3.301)	0	0	0
16/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,946.0000	3,027.0000	2.749	0	0	0
16/10/2009	R204	2009/11/05			Bond Future	9.1190	9.1490	0.329	0.0000	0.0000	3,599
16/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,087.0000	10,262.0000	1.735	0	0	0
16/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R204	2010/02/04			Bond Future	9.1970	9.2280	0.337	0.0000	0.0000	0
16/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,135.0000	6,290.0000	2.526	0	0	0
16/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	227.0000	205.0000	(9.692)	0	0	0
16/10/2009	R204	2010/05/06			Bond Future	9.2650	9.2970	0.345	0.0000	0.0000	0
16/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,765.0000	1,687.0000	(4.419)	0	0	0
16/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,255.0000	3,354.0000	3.041	0	0	0
16/10/2009	R204	2010/08/05			Bond Future	9.3150	9.3490	0.365	0.0000	0.0000	0
16/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,903.0000	2,807.0000	(3.307)	0	0	0
16/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,258.0000	3,346.0000	2.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	R206	2009/11/05			Bond Future	8.7070	8.7360	0.333	0.0000	0.0000	1,140
16/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,157.0000	4,254.0000	2.333	0	0	0
16/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R206	2010/02/04			Bond Future	8.8170	8.8490	0.363	0.0000	0.0000	0
16/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	94.0000	85.0000	(9.574)	0	0	0
16/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,392.0000	4,485.0000	2.117	0	0	0
16/10/2009	R206	2010/05/06			Bond Future	8.9210	8.9550	0.381	0.0000	0.0000	0
16/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,791.0000	1,844.0000	2.959	0	0	0
16/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,277.0000	1,227.0000	(3.915)	0	0	0
16/10/2009	R206	2010/08/05			Bond Future	8.9950	9.0330	0.422	0.0000	0.0000	0
16/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,650.0000	1,700.0000	3.030	0	0	0
16/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,664.0000	1,607.0000	(3.425)	0	0	0
16/10/2009	R207	2009/11/05			Bond Future	9.2790	9.3080	0.313	0.0000	0.0000	600
16/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,427.0000	11,598.0000	1.496	0	0	0
16/10/2009	R207	2010/02/04			Bond Future	9.3540	9.3850	0.331	0.0000	0.0000	0
16/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,913.0000	7,075.0000	2.343	0	0	0
16/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	183.0000	165.0000	(9.836)	0	0	0
16/10/2009	R207	2010/05/06			Bond Future	9.4240	9.4560	0.340	0.0000	0.0000	0
16/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,051.0000	3,146.0000	3.114	0	0	0
16/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,053.0000	1,966.0000	(4.238)	0	0	0
16/10/2009	R207	2010/08/05			Bond Future	9.4770	9.5100	0.348	0.0000	0.0000	0
16/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,104.0000	3,187.0000	2.674	0	0	0
16/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,233.0000	3,131.0000	(3.155)	0	0	0
16/10/2009	R208	2009/11/05			Bond Future	9.2880	9.3070	0.205	0.0000	0.0000	5,008
16/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,135.0000	10,251.0000	1.145	0	0	0
16/10/2009	R208	2009/11/05	7.75	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
16/10/2009	R208	2010/02/04			Bond Future	9.3590	9.3790	0.214	0.0000	0.0000	0
16/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,732.0000	5,829.0000	1.692	0	0	0
16/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	361.0000	338.0000	(6.371)	0	0	0
16/10/2009	R208	2010/05/06			Bond Future	9.4210	9.4420	0.223	0.0000	0.0000	0
16/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,125.0000	2,063.0000	(2.918)	0	0	0
16/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,142.0000	3,203.0000	1.941	0	0	0
16/10/2009	R208	2010/08/05			Bond Future	9.4670	9.4890	0.232	0.0000	0.0000	0
16/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,206.0000	3,261.0000	1.716	0	0	0
16/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,397.0000	3,324.0000	(2.149)	0	0	0
16/10/2009	R209	2009/11/05			Bond Future	8.8300	8.8490	0.215	0.0000	0.0000	3,565
16/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	556.0000	580.0000	4.317	0	0	0
16/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,888.0000	1,760.0000	(6.780)	0	0	0
16/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	2,970
16/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,765.0000	6,614.0000	(2.232)	0	0	0
16/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,545.0000	14,696.0000	1.038	0	0	0
16/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
16/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,262.0000	17,413.0000	0.875	0	0	0
16/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	11,953.0000	12,104.0000	1.263	0	0	0
16/10/2009	R209	2010/02/04			Bond Future	8.8680	8.8880	0.226	0.0000	0.0000	0
16/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	83.0000	76.0000	(8.434)	0	0	2,500
16/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	349.0000	359.0000	2.865	0	0	0
16/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,317.0000	12,467.0000	1.218	0	0	0
16/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,458.0000	8,311.0000	(1.738)	0	0	0
16/10/2009	R209	2010/05/06			Bond Future	8.8980	8.9190	0.236	0.0000	0.0000	0
16/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,950.0000	1,882.0000	(3.487)	0	0	0
16/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,182.0000	5,279.0000	1.872	0	0	0
16/10/2009	R209	2010/08/05			Bond Future	8.9170	8.9380	0.236	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
16/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,866.0000	4,945.0000	1.624	0	0	0
16/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,543.0000	3,459.0000	(2.371)	0	0	0
16/10/2009	TRT1	2009/11/05			Index Future	290.3570	289.9370	(0.145)	0.0000	0.0000	100
16/10/2009	TRT1	2010/02/04			Index Future	295.6240	295.1940	(0.145)	0.0000	0.0000	0
16/10/2009	TRT1	2010/05/06			Index Future	301.2990	300.8590	(0.146)	0.0000	0.0000	0
16/10/2009	ZAAD	2009/12/14			Currency Future	6.7171	6.7642	0.701	6.7900	6.7900	4,480
16/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	687.0000	734.0000	6.841	0	0	0
16/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	66.0000	81.0000	22.727	0	0	0
16/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	98.0000	119.0000	21.429	0	0	0
16/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	527.0000	491.0000	(6.831)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	17.0000	17.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	130.0000	122.0000	(6.154)	0	0	0
16/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	420.0000	465.0000	10.714	0	0	0
16/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	167.0000	204.0000	22.156	0	0	0
16/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	112.0000	135.0000	20.536	0	0	0
16/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,017.0000	3,064.0000	1.558	0	0	0
16/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	398.0000	367.0000	(7.789)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	281.0000	255.0000	(9.253)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	617.0000	579.0000	(6.159)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	734.0000	781.0000	6.403	0	0	0
16/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,267.0000	4,314.0000	1.101	0	0	0
16/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	197.0000	236.0000	19.797	0	0	0
16/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,783.0000	3,736.0000	(1.242)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	150.0000	140.0000	(6.667)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	112.0000	135.0000	20.536	0	0	0
16/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	128.0000	153.0000	19.531	0	0	0
16/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	113.0000	106.0000	(6.195)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	34.0000	43.0000	26.471	0	0	0

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16/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	641.0000	688.0000	7.332	0	0	0
16/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	211.0000	189.0000	(10.427)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	44.0000	56.0000	27.273	0	0	0
16/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	829.0000	876.0000	5.669	0	0	0
16/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,267.0000	3,314.0000	1.439	0	0	0
16/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,783.0000	5,736.0000	(0.813)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,683.0000	7,636.0000	(0.612)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	57.0000	71.0000	24.561	0	0	0
16/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	550.0000	596.0000	8.364	0	0	0
16/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,367.0000	2,414.0000	1.986	0	0	0
16/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	505.0000	552.0000	9.307	0	0	0
16/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	150.0000	140.0000	(6.667)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	264.0000	306.0000	15.909	0	0	0
16/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	358.0000	328.0000	(8.380)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,783.0000	7,736.0000	(0.604)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	167.0000	204.0000	22.156	0	0	0
16/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	245.0000	221.0000	(9.796)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,133.0000	4,086.0000	(1.137)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,833.0000	7,786.0000	(0.600)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	97.0000	92.0000	(5.155)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	440.0000	407.0000	(7.500)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,367.0000	3,414.0000	1.396	0	0	0
16/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	197.0000	236.0000	19.797	0	0	0
16/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	462.0000	508.0000	9.957	0	0	0
16/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	86.0000	105.0000	22.093	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	146.0000	174.0000	19.178	0	0	0
16/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	230.0000	270.0000	17.391	0	0	0
16/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	75.0000	92.0000	22.667	0	0	0
16/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	483.0000	449.0000	(7.039)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,833.0000	3,786.0000	(1.226)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,317.0000	3,364.0000	1.417	0	0	0
16/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,633.0000	5,586.0000	(0.834)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	66.0000	81.0000	22.727	0	0	0
16/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	245.0000	221.0000	(9.796)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,317.0000	4,364.0000	1.089	0	0	0
16/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	130.0000	122.0000	(6.154)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	462.0000	508.0000	9.957	0	0	0
16/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
16/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	179.0000	160.0000	(10.615)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	379.0000	423.0000	11.609	0	0	0
16/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,135.0000	2,088.0000	(2.201)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,370.0000	1,417.0000	3.431	0	0	0
16/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,668.0000	1,715.0000	2.818	0	0	0
16/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,633.0000	7,586.0000	(0.616)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
16/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	483.0000	449.0000	(7.039)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,786.0000	1,740.0000	(2.576)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	319.0000	291.0000	(8.777)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,883.0000	3,836.0000	(1.210)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	877.0000	925.0000	5.473	0	0	0
16/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,867.0000	2,914.0000	1.639	0	0	0
16/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
16/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	595.0000	642.0000	7.899	0	0	0
16/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	39.0000	49.0000	25.641	0	0	0
16/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,886.0000	1,839.0000	(2.492)	0	0	0
16/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,167.0000	3,214.0000	1.484	0	0	0
16/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,633.0000	3,586.0000	(1.294)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	550.0000	596.0000	8.364	0	0	0
16/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	86.0000	105.0000	22.093	0	0	0
16/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,983.0000	7,936.0000	(0.589)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,367.0000	4,414.0000	1.076	0	0	0
16/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	398.0000	367.0000	(7.789)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	572.0000	535.0000	(6.469)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,867.0000	5,914.0000	0.801	0	0	0
16/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	319.0000	291.0000	(8.777)	0	0	0
16/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,117.0000	2,164.0000	2.220	0	0	0
16/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,167.0000	2,214.0000	2.169	0	0	0
16/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,018.0000	2,065.0000	2.329	0	0	0
16/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
16/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	339.0000	383.0000	12.979	0	0	0
16/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,134.0000	3,087.0000	(1.500)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,122.0000	1,169.0000	4.189	0	0	0
16/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,023.0000	1,071.0000	4.692	0	0	0
16/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,133.0000	6,086.0000	(0.766)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,171.0000	1,219.0000	4.099	0	0	0
16/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,340.0000	1,295.0000	(3.358)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,637.0000	1,591.0000	(2.810)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,117.0000	6,164.0000	0.768	0	0	0
16/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,687.0000	1,641.0000	(2.727)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,117.0000	4,164.0000	1.142	0	0	0
16/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,985.0000	1,939.0000	(2.317)	0	0	0
16/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,633.0000	4,586.0000	(1.014)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,167.0000	4,214.0000	1.128	0	0	0
16/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,983.0000	5,936.0000	(0.786)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,617.0000	4,664.0000	1.018	0	0	0
16/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,836.0000	1,790.0000	(2.505)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.10	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
16/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	782.0000	829.0000	6.010	0	0	0
16/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,167.0000	6,214.0000	0.762	0	0	0
16/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,683.0000	5,636.0000	(0.827)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	84.0000	79.0000	(5.952)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,667.0000	4,714.0000	1.007	0	0	0
16/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,983.0000	3,936.0000	(1.180)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,389.0000	1,344.0000	(3.240)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,883.0000	7,836.0000	(0.596)	0	0	0
16/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,683.0000	3,636.0000	(1.276)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
16/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,017.0000	4,064.0000	1.170	0	0	0
16/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,267.0000	2,314.0000	2.073	0	0	0
16/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	339.0000	383.0000	12.979	0	0	0
16/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
16/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,320.0000	1,367.0000	3.561	0	0	0
16/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	97.0000	92.0000	(5.155)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	379.0000	423.0000	11.609	0	0	0
16/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,883.0000	5,836.0000	(0.799)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,733.0000	7,686.0000	(0.608)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,133.0000	8,086.0000	(0.578)	0	0	0
16/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	281.0000	255.0000	(9.253)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
16/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,884.0000	2,837.0000	(1.630)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

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16/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	264.0000	306.0000	15.909	0	0	0
16/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,270.0000	1,318.0000	3.780	0	0	0
16/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	301.0000	344.0000	14.286	0	0	0
16/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	211.0000	189.0000	(10.427)	0	0	0
16/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,834.0000	2,787.0000	(1.658)	0	0	0
16/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,317.0000	2,364.0000	2.028	0	0	0
16/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	128.0000	153.0000	19.531	0	0	0
16/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,383.0000	4,336.0000	(1.072)	0	0	0
16/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	98.0000	119.0000	21.429	0	0	0
16/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,833.0000	5,786.0000	(0.806)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,733.0000	5,686.0000	(0.820)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,185.0000	2,138.0000	(2.151)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,067.0000	3,114.0000	1.532	0	0	0
16/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,733.0000	3,686.0000	(1.259)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,117.0000	3,164.0000	1.508	0	0	0
16/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,067.0000	4,114.0000	1.156	0	0	0
16/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,183.0000	4,136.0000	(1.124)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,221.0000	1,268.0000	3.849	0	0	0
16/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,933.0000	3,886.0000	(1.195)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,736.0000	1,690.0000	(2.650)	0	0	0
16/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,183.0000	8,136.0000	(0.574)	0	0	0
16/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,333.0000	4,286.0000	(1.085)	0	0	0
16/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,183.0000	6,136.0000	(0.760)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,933.0000	5,886.0000	(0.792)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,618.0000	1,666.0000	2.967	0	0	0
16/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,217.0000	2,264.0000	2.120	0	0	0
16/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,933.0000	7,886.0000	(0.592)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
16/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,868.0000	1,915.0000	2.516	0	0	0
16/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,818.0000	1,865.0000	2.585	0	0	0
16/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,085.0000	2,039.0000	(2.206)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,083.0000	4,036.0000	(1.151)	0	0	0
16/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,867.0000	3,914.0000	1.215	0	0	0
16/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,083.0000	6,036.0000	(0.773)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,083.0000	8,036.0000	(0.581)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	926.0000	973.0000	5.076	0	0	0
16/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,217.0000	3,264.0000	1.461	0	0	0
16/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,217.0000	4,264.0000	1.115	0	0	0
16/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,917.0000	3,964.0000	1.200	0	0	0
16/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,936.0000	1,889.0000	(2.428)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,917.0000	2,964.0000	1.611	0	0	0
16/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,918.0000	1,965.0000	2.450	0	0	0
16/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0



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16/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,067.0000	2,114.0000	2.274	0	0	0
16/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,033.0000	3,986.0000	(1.165)	0	0	0
16/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,073.0000	1,120.0000	4.380	0	0	0
16/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,035.0000	1,989.0000	(2.260)	0	0	0
16/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
16/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,033.0000	5,986.0000	(0.779)	0	0	0
16/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,033.0000	7,986.0000	(0.585)	0	0	0
16/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,817.0000	2,864.0000	1.668	0	0	0
16/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	974.0000	1,022.0000	4.928	0	0	0
16/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,968.0000	2,015.0000	2.388	0	0	0
16/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,817.0000	3,864.0000	1.231	0	0	0
16/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,967.0000	3,014.0000	1.584	0	0	0
16/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,967.0000	4,014.0000	1.185	0	0	0
16/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	420.0000	465.0000	10.714	0	0	0
16/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
16/10/2009	ZAAD	2010/03/15			Currency Future	6.7649	6.8109	0.680	0.0000	0.0000	4,118
16/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,180.0000	1,225.0000	3.814	0	0	0
16/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,265.0000	4,311.0000	1.079	0	0	0
16/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	201.0000	182.0000	(9.453)	0	0	0
16/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	30.0000	30.0000	-	0	0	0

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16/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	644.0000	681.0000	5.745	0	0	0
16/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,636.0000	5,590.0000	(0.816)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	130.0000	116.0000	(10.769)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	269.0000	246.0000	(8.550)	0	0	0
16/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,018.0000	2,063.0000	2.230	0	0	0
16/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,736.0000	5,690.0000	(0.802)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	245.0000	223.0000	(8.980)	0	0	0
16/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,639.0000	3,593.0000	(1.264)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	495.0000	527.0000	6.465	0	0	0
16/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	228.0000	242.0000	6.140	0	0	0
16/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,886.0000	5,840.0000	(0.782)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	222.0000	202.0000	(9.009)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	245.0000	223.0000	(8.980)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,636.0000	7,590.0000	(0.602)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	363.0000	331.0000	(8.815)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,015.0000	3,061.0000	1.526	0	0	0
16/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,886.0000	7,840.0000	(0.583)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	337.0000	363.0000	7.715	0	0	0
16/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	310.0000	334.0000	7.742	0	0	0
16/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,215.0000	3,261.0000	1.431	0	0	0
16/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	264.0000	281.0000	6.439	0	0	0
16/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	264.0000	281.0000	6.439	0	0	0
16/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	284.0000	307.0000	8.099	0	0	0
16/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,166.0000	2,212.0000	2.124	0	0	0
16/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,888.0000	3,843.0000	(1.157)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,315.0000	2,361.0000	1.987	0	0	0
16/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	810.0000	850.0000	4.938	0	0	0
16/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	310.0000	334.0000	7.742	0	0	0
16/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0

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16/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	366.0000	393.0000	7.377	0	0	0
16/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
16/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,215.0000	4,261.0000	1.091	0	0	0
16/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,035.0000	1,080.0000	4.348	0	0	0
16/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	103.0000	91.0000	(11.650)	0	0	0
16/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	36.0000	36.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	299.0000	270.0000	(9.699)	0	0	0
16/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,965.0000	4,011.0000	1.160	0	0	0
16/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
16/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,265.0000	2,311.0000	2.031	0	0	0
16/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	245.0000	261.0000	6.531	0	0	0
16/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,165.0000	4,211.0000	1.104	0	0	0
16/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,988.0000	3,942.0000	(1.153)	0	0	0
16/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
16/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	605.0000	641.0000	5.950	0	0	0
16/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	567.0000	602.0000	6.173	0	0	0
16/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,115.0000	4,161.0000	1.118	0	0	0
16/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,719.0000	1,674.0000	(2.618)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	90.0000	80.0000	(11.111)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	79.0000	70.0000	(11.392)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,265.0000	3,311.0000	1.409	0	0	0
16/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0

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16/10/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	8.75	Put	Currency Future	2,011.0000	1,966.0000	(2.238)	0	0	0
16/10/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,315.0000	4,361.0000	1.066	0	0	0
16/10/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	531.0000	564.0000	6.215	0	0	0
16/10/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	725.0000	764.0000	5.379	0	0	0
16/10/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,739.0000	3,693.0000	(1.230)	0	0	0
16/10/2009	ZAAD 2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,365.0000	4,411.0000	1.054	0	0	0
16/10/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	5.75	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
16/10/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	3,115.0000	3,161.0000	1.477	0	0	0
16/10/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	567.0000	602.0000	6.173	0	0	0
16/10/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
16/10/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2009	ZAAD 2010/03/15	3.95	Call	Currency Future	2,815.0000	2,861.0000	1.634	0	0	0
16/10/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,216.0000	2,261.0000	2.031	0	0	0
16/10/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	12.90	Put	Currency Future	6,136.0000	6,090.0000	(0.750)	0	0	0
16/10/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,165.0000	3,211.0000	1.453	0	0	0
16/10/2009	ZAAD 2010/03/15	2.75	Call	Currency Future	4,015.0000	4,061.0000	1.146	0	0	0
16/10/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	116.0000	103.0000	(11.207)	0	0	0
16/10/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/10/2009	ZAAD 2010/03/15	4.95	Call	Currency Future	1,820.0000	1,865.0000	2.473	0	0	0
16/10/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,816.0000	1,771.0000	(2.478)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,671.0000	1,626.0000	(2.693)	0	0	0
16/10/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	330.0000	300.0000	(9.091)	0	0	0
16/10/2009	ZAAD 2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,839.0000	3,793.0000	(1.198)	0	0	0
16/10/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	2,117.0000	2,162.0000	2.126	0	0	0
16/10/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	4,065.0000	4,111.0000	1.132	0	0	0
16/10/2009	ZAAD 2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	1,865.0000	1,819.0000	(2.466)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	1,913.0000	1,868.0000	(2.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	461.0000	492.0000	6.725	0	0	0
16/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,836.0000	5,790.0000	(0.788)	0	0	0
16/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,132.0000	1,176.0000	3.887	0	0	0
16/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	146.0000	131.0000	(10.274)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,135.0000	8,089.0000	(0.565)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,315.0000	3,361.0000	1.388	0	0	0
16/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
16/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	103.0000	91.0000	(11.650)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	299.0000	270.0000	(9.699)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,965.0000	3,011.0000	1.551	0	0	0
16/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,327.0000	1,372.0000	3.391	0	0	0
16/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	197.0000	209.0000	6.091	0	0	0
16/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	79.0000	70.0000	(11.392)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	428.0000	457.0000	6.776	0	0	0
16/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	644.0000	681.0000	5.745	0	0	0
16/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,038.0000	3,992.0000	(1.139)	0	0	0
16/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	171.0000	181.0000	5.848	0	0	0
16/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,036.0000	5,990.0000	(0.762)	0	0	0
16/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,689.0000	3,643.0000	(1.247)	0	0	0
16/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	432.0000	398.0000	(7.870)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,035.0000	7,990.0000	(0.560)	0	0	0
16/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	506.0000	470.0000	(7.115)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,067.0000	2,113.0000	2.225	0	0	0
16/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	366.0000	393.0000	7.377	0	0	0
16/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,180.0000	1,225.0000	3.814	0	0	0
16/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	684.0000	722.0000	5.556	0	0	0
16/10/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/10/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	767.0000	806.0000	5.085	0	0	0
16/10/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,278.0000	1,323.0000	3.521	0	0	0
16/10/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	1,083.0000	1,128.0000	4.155	0	0	0
16/10/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	163.0000	146.0000	(10.429)	0	0	0
16/10/2009	ZAAD 2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,836.0000	7,790.0000	(0.587)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,768.0000	1,722.0000	(2.602)	0	0	0
16/10/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	201.0000	182.0000	(9.453)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	25.0000	25.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	12.75	Put	Currency Future	5,986.0000	5,940.0000	(0.768)	0	0	0
16/10/2009	ZAAD 2010/03/15	2.95	Call	Currency Future	3,815.0000	3,861.0000	1.206	0	0	0
16/10/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
16/10/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/10/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,969.0000	2,014.0000	2.285	0	0	0
16/10/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	1,962.0000	1,917.0000	(2.294)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.80	Put	Currency Future	2,060.0000	2,015.0000	(2.184)	0	0	0
16/10/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
16/10/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	5,936.0000	5,890.0000	(0.775)	0	0	0
16/10/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/10/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,686.0000	5,640.0000	(0.809)	0	0	0
16/10/2009	ZAAD 2010/03/15	5.95	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
16/10/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	3,938.0000	3,892.0000	(1.168)	0	0	0
16/10/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	181.0000	163.0000	(9.945)	0	0	0
16/10/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,686.0000	7,640.0000	(0.598)	0	0	0
16/10/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	5.95	Call	Currency Future	854.0000	894.0000	4.684	0	0	0
16/10/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	396.0000	424.0000	7.071	0	0	0
16/10/2009	ZAAD 2010/03/15	5.80	Call	Currency Future	989.0000	1,031.0000	4.247	0	0	0

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16/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	397.0000	364.0000	(8.312)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,789.0000	3,743.0000	(1.214)	0	0	0
16/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
16/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,138.0000	4,092.0000	(1.112)	0	0	0
16/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	212.0000	225.0000	6.132	0	0	0
16/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,376.0000	1,421.0000	3.270	0	0	0
16/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,205.0000	2,160.0000	(2.041)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,786.0000	5,740.0000	(0.795)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,365.0000	3,411.0000	1.367	0	0	0
16/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,365.0000	2,411.0000	1.945	0	0	0
16/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,786.0000	7,740.0000	(0.591)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
16/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,229.0000	1,274.0000	3.662	0	0	0
16/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,936.0000	7,890.0000	(0.580)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,736.0000	7,690.0000	(0.595)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,157.0000	2,112.0000	(2.086)	0	0	0
16/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
16/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,865.0000	2,911.0000	1.606	0	0	0
16/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,865.0000	3,911.0000	1.190	0	0	0
16/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,869.0000	1,915.0000	2.461	0	0	0
16/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	898.0000	939.0000	4.566	0	0	0
16/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0

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16/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,185.0000	8,139.0000	(0.562)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,186.0000	6,140.0000	(0.744)	0	0	0
16/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,188.0000	4,142.0000	(1.098)	0	0	0
16/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,065.0000	3,111.0000	1.501	0	0	0
16/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,915.0000	3,961.0000	1.175	0	0	0
16/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,915.0000	2,961.0000	1.578	0	0	0
16/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	943.0000	985.0000	4.454	0	0	0
16/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,919.0000	1,965.0000	2.397	0	0	0
16/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,085.0000	8,039.0000	(0.569)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,086.0000	6,040.0000	(0.756)	0	0	0
16/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,088.0000	4,042.0000	(1.125)	0	0	0
16/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,108.0000	2,063.0000	(2.135)	0	0	0
16/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,986.0000	7,940.0000	(0.576)	0	0	0
16/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
16/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
16/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14			Currency Future	6.8031	6.8462	0.634	6.8900	6.8700	1,000
16/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	6,000.0000	5,956.0000	(0.733)	0	0	0
16/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,229.0000	1,270.0000	3.336	0	0	0
16/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,700.0000	5,657.0000	(0.754)	0	0	0
16/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,326.0000	1,367.0000	3.092	0	0	0
16/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,086.0000	1,125.0000	3.591	0	0	0
16/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0



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16/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	74.0000	74.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,698.0000	7,655.0000	(0.559)	0	0	0
16/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,776.0000	1,733.0000	(2.421)	0	0	0
16/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	360.0000	331.0000	(8.056)	0	0	0
16/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,871.0000	1,828.0000	(2.298)	0	0	0
16/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	363.0000	377.0000	3.857	0	0	0
16/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	461.0000	480.0000	4.121	0	0	0
16/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,998.0000	7,955.0000	(0.538)	0	0	0
16/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	79.0000	79.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,061.0000	2,104.0000	2.086	0	0	0
16/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,181.0000	1,221.0000	3.387	0	0	0
16/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,309.0000	2,351.0000	1.819	0	0	0
16/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,005.0000	3,047.0000	1.398	0	0	0
16/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	67.0000	67.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
16/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,823.0000	1,780.0000	(2.359)	0	0	0
16/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	326.0000	336.0000	3.067	0	0	0
16/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	2,062.0000	2,019.0000	(2.085)	0	0	0
16/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	386.0000	401.0000	3.886	0	0	0
16/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,304.0000	3,347.0000	1.301	0	0	0
16/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	65.0000	65.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	72.0000	72.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	333.0000	305.0000	(8.408)	0	0	0
16/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
16/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	410.0000	426.0000	3.902	0	0	0
16/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,003.0000	4,046.0000	1.074	0	0	0
16/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,948.0000	7,905.0000	(0.541)	0	0	0
16/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,259.0000	2,302.0000	1.903	0	0	0
16/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
16/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,855.0000	3,812.0000	(1.115)	0	0	0
16/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,756.0000	3,713.0000	(1.145)	0	0	0
16/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	307.0000	280.0000	(8.795)	0	0	0
16/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	3,903.0000	3,946.0000	1.102	0	0	0
16/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,919.0000	1,875.0000	(2.293)	0	0	0
16/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	214.0000	192.0000	(10.280)	0	0	0
16/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,160.0000	2,203.0000	1.991	0	0	0
16/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,750.0000	5,707.0000	(0.748)	0	0	0
16/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,303.0000	4,346.0000	0.999	0	0	0
16/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	518.0000	538.0000	3.861	0	0	0
16/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,038.0000	1,077.0000	3.757	0	0	0
16/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,954.0000	3,911.0000	(1.088)	0	0	0
16/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,706.0000	3,664.0000	(1.133)	0	0	0
16/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,012.0000	2,054.0000	2.087	0	0	0
16/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	2,014.0000	1,971.0000	(2.135)	0	0	0

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16/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,154.0000	3,197.0000	1.363	0	0	0
16/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	423.0000	390.0000	(7.801)	0	0	0
16/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	4,004.0000	3,961.0000	(1.074)	0	0	0
16/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,053.0000	4,096.0000	1.061	0	0	0
16/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,805.0000	3,762.0000	(1.130)	0	0	0
16/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,950.0000	5,906.0000	(0.739)	0	0	0
16/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,054.0000	3,097.0000	1.408	0	0	0
16/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,800.0000	5,757.0000	(0.741)	0	0	0
16/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	8,098.0000	8,055.0000	(0.531)	0	0	0
16/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,798.0000	7,755.0000	(0.551)	0	0	0
16/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	258.0000	233.0000	(9.690)	0	0	0
16/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	951.0000	986.0000	3.680	0	0	0
16/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	435.0000	452.0000	3.908	0	0	0
16/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	6,099.0000	6,056.0000	(0.705)	0	0	0
16/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,153.0000	4,196.0000	1.035	0	0	0
16/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	4,103.0000	4,060.0000	(1.048)	0	0	0
16/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,210.0000	2,252.0000	1.900	0	0	0
16/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	282.0000	256.0000	(9.220)	0	0	0
16/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	2,155.0000	2,114.0000	(1.903)	0	0	0
16/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,204.0000	3,247.0000	1.342	0	0	0
16/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
16/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,848.0000	7,805.0000	(0.548)	0	0	0
16/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	48.0000	39.0000	(18.750)	0	0	0
16/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,850.0000	5,806.0000	(0.752)	0	0	0
16/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	236.0000	212.0000	(10.169)	0	0	0
16/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0

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16/10/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	4,203.0000	4,246.0000	1.023	0	0	0
16/10/2009	ZAAD 2010/06/14	2.55	Call	Currency Future	4,253.0000	4,296.0000	1.011	0	0	0
16/10/2009	ZAAD 2010/06/14	3.90	Call	Currency Future	2,905.0000	2,948.0000	1.480	0	0	0
16/10/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/06/14	5.55	Call	Currency Future	1,278.0000	1,318.0000	3.130	0	0	0
16/10/2009	ZAAD 2010/06/14	4.90	Call	Currency Future	1,913.0000	1,956.0000	2.248	0	0	0
16/10/2009	ZAAD 2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/10/2009	ZAAD 2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/10/2009	ZAAD 2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/10/2009	ZAAD 2010/06/14	14.55	Put	Currency Future	7,748.0000	7,705.0000	(0.555)	0	0	0
16/10/2009	ZAAD 2010/06/14	3.55	Call	Currency Future	3,254.0000	3,297.0000	1.321	0	0	0
16/10/2009	ZAAD 2010/06/14	6.55	Call	Currency Future	489.0000	508.0000	3.885	0	0	0

**Grand Total:** **1,039,264**