



Derivatives High/Low Report

High/Low for 21/10/2009

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
21/10/2009	\$ / R 2009/12/14			Currency Future	7.4241	7.4486	0.330	7.7300	7.4300	353,469
21/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,426.0000	1,450.0000	1.683	0	0	0
21/10/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,124.0000	3,149.0000	0.800	0	0	0
21/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	485.0000	506.0000	4.330	0	0	0
21/10/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,877.0000	2,852.0000	(0.869)	0	0	0
21/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,926.0000	4,901.0000	(0.508)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,226.0000	6,201.0000	(0.402)	0	0	0
21/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,174.0000	3,199.0000	0.788	0	0	0
21/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
21/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	435.0000	417.0000	(4.138)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,478.0000	2,454.0000	(0.969)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,131.0000	2,106.0000	(1.173)	0	0	0
21/10/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	884.0000	907.0000	2.602	0	0	0
21/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,876.0000	7,851.0000	(0.317)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	2,974.0000	2,999.0000	0.841	0	0	0
21/10/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	248.0000	265.0000	6.855	0	0	0
21/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
21/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,198.0000	1,174.0000	(2.003)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,326.0000	4,301.0000	(0.578)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	5,026.0000	5,001.0000	(0.497)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,124.0000	2,149.0000	1.177	0	0	0
21/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	200.0000	212.0000	6.000	0	0	0
21/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	686.0000	664.0000	(3.207)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,374.0000	2,399.0000	1.053	0	0	0
21/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	474.0000	455.0000	(4.008)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,976.0000	7,951.0000	(0.313)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	133.0000	127.0000	(4.511)	0	0	100
21/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
21/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,977.0000	2,952.0000	(0.840)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,526.0000	5,501.0000	(0.452)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,926.0000	5,901.0000	(0.422)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	41.0000	42.0000	2.439	0	0	100
21/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
21/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,424.0000	2,449.0000	1.031	0	0	0
21/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	980.0000	1,003.0000	2.347	0	0	0
21/10/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	307.0000	325.0000	5.863	0	0	0
21/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	599.0000	578.0000	(3.506)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,198.0000	1,174.0000	(2.003)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,126.0000	6,101.0000	(0.408)	0	0	0
21/10/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,576.0000	6,551.0000	(0.380)	0	0	0
21/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,826.0000	7,801.0000	(0.319)	0	0	0
21/10/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,525.0000	1,550.0000	1.639	0	0	0
21/10/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	789.0000	812.0000	2.915	0	0	0
21/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	1,974.0000	1,999.0000	1.266	0	0	0
21/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,174.0000	2,199.0000	1.150	0	0	0
21/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	866.0000	844.0000	(2.540)	0	0	0
21/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
21/10/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,379.0000	2,354.0000	(1.051)	0	0	0
21/10/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,326.0000	3,302.0000	(0.722)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,834.0000	1,809.0000	(1.363)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	6,026.0000	6,001.0000	(0.415)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,127.0000	1,152.0000	2.218	0	0	0
21/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	174.0000	166.0000	(4.598)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
21/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,624.0000	2,649.0000	0.953	0	0	0
21/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,675.0000	1,699.0000	1.433	0	0	0
21/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,177.0000	1,201.0000	2.039	0	0	0
21/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,876.0000	4,851.0000	(0.513)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,578.0000	2,553.0000	(0.970)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	653.0000	675.0000	3.369	0	0	0
21/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,226.0000	5,201.0000	(0.478)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,674.0000	2,699.0000	0.935	0	0	0
21/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,576.0000	5,551.0000	(0.448)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,774.0000	2,799.0000	0.901	0	0	0
21/10/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	730.0000	708.0000	(3.014)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,126.0000	3,102.0000	(0.768)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,150.0000	1,126.0000	(2.087)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,226.0000	3,202.0000	(0.744)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,376.0000	4,351.0000	(0.571)	0	0	0
21/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,376.0000	7,351.0000	(0.339)	0	0	0
21/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,785.0000	1,760.0000	(1.401)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
21/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
21/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
21/10/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,528.0000	2,503.0000	(0.989)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,426.0000	4,401.0000	(0.565)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,126.0000	8,101.0000	(0.308)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,775.0000	1,799.0000	1.352	0	0	0
21/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	221.0000	238.0000	7.692	0	0	13,513
21/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	9.0000	9.0000	-	0	0	100
21/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,054.0000	1,030.0000	(2.277)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

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21/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,376.0000	1,400.0000	1.744	0	0	0
21/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	121.0000	128.0000	5.785	0	0	1,000
21/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	396.0000	379.0000	(4.293)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	73.0000	77.0000	5.479	0	0	200
21/10/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	515.0000	495.0000	(3.883)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
21/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,476.0000	3,452.0000	(0.690)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,933.0000	1,908.0000	(1.293)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,024.0000	3,049.0000	0.827	0	0	0
21/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	474.0000	455.0000	(4.008)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	599.0000	578.0000	(3.506)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,392.0000	1,367.0000	(1.796)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,326.0000	7,301.0000	(0.341)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	164.0000	174.0000	6.098	0	0	0
21/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	45.0000	47.0000	4.444	0	0	87
21/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	960.0000	936.0000	(2.500)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,276.0000	4,251.0000	(0.585)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,538.0000	1,514.0000	(1.560)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	98.0000	104.0000	6.122	0	0	10
21/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
21/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	5.0000	5.0000	-	0	0	3,000
21/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,276.0000	6,251.0000	(0.398)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,376.0000	6,351.0000	(0.392)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,246.0000	1,222.0000	(1.926)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,726.0000	7,701.0000	(0.324)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
21/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,626.0000	3,602.0000	(0.662)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,676.0000	5,651.0000	(0.440)	0	0	0
21/10/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,226.0000	5,201.0000	(0.478)	0	0	0
21/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,528.0000	2,503.0000	(0.989)	0	0	0
21/10/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,024.0000	2,049.0000	1.235	0	0	0
21/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	200.0000	212.0000	6.000	0	0	21
21/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	290.0000	275.0000	(5.172)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	821.0000	798.0000	(2.801)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	1,007.0000	983.0000	(2.383)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,626.0000	5,601.0000	(0.444)	0	0	0
21/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,126.0000	4,101.0000	(0.606)	0	0	0
21/10/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	31.0000	32.0000	3.226	0	0	247
21/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,081.0000	2,057.0000	(1.153)	0	0	0
21/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	525.0000	546.0000	4.000	0	0	0
21/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
21/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,524.0000	2,549.0000	0.990	0	0	0
21/10/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	446.0000	466.0000	4.484	0	0	0
21/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	121.0000	128.0000	5.785	0	0	0
21/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	16.0000	16.0000	-	0	0	75
21/10/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,926.0000	5,901.0000	(0.422)	0	0	0
21/10/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,926.0000	7,901.0000	(0.315)	0	0	0
21/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	396.0000	379.0000	(4.293)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,343.0000	1,318.0000	(1.862)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,032.0000	2,007.0000	(1.230)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,124.0000	4,149.0000	0.606	0	0	0
21/10/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	197.0000	189.0000	(4.061)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	181.0000	192.0000	6.077	0	0	747
21/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,426.0000	3,402.0000	(0.701)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,374.0000	3,399.0000	0.741	0	0	0
21/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
21/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,727.0000	2,703.0000	(0.880)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,476.0000	5,451.0000	(0.457)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	72.0000	68.0000	(5.556)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	324.0000	308.0000	(4.938)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	913.0000	890.0000	(2.519)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,576.0000	3,552.0000	(0.671)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,376.0000	5,351.0000	(0.465)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	257.0000	243.0000	(5.447)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,294.0000	1,270.0000	(1.855)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,076.0000	6,051.0000	(0.411)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,126.0000	7,101.0000	(0.351)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	148.0000	157.0000	6.081	0	0	39
21/10/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	775.0000	753.0000	(2.839)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,489.0000	1,465.0000	(1.612)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,376.0000	3,352.0000	(0.711)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	7,026.0000	7,001.0000	(0.356)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	226.0000	214.0000	(5.310)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	290.0000	275.0000	(5.172)	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
21/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
21/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,440.0000	1,416.0000	(1.667)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,376.0000	3,352.0000	(0.711)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,626.0000	3,602.0000	(0.662)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	396.0000	379.0000	(4.293)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,926.0000	4,901.0000	(0.508)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,575.0000	1,600.0000	1.587	0	0	0
21/10/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	164.0000	174.0000	6.098	0	0	0
21/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	66.0000	69.0000	4.545	0	0	2,560
21/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	121.0000	128.0000	5.785	0	0	0
21/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,874.0000	3,899.0000	0.645	0	0	0
21/10/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,574.0000	2,599.0000	0.971	0	0	0
21/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	226.0000	214.0000	(5.310)	0	0	10
21/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	642.0000	621.0000	(3.271)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	2.0000	2.0000	-	0	0	11,185
21/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,226.0000	4,201.0000	(0.592)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,827.0000	2,803.0000	(0.849)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,526.0000	7,501.0000	(0.332)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,476.0000	7,451.0000	(0.334)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	115.0000	109.0000	(5.217)	0	0	5,000
21/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	821.0000	798.0000	(2.801)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,329.0000	2,305.0000	(1.030)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	339.0000	358.0000	5.605	0	0	0
21/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,276.0000	1,301.0000	1.959	0	0	0
21/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
21/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,028.0000	1,053.0000	2.432	0	0	0
21/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	931.0000	955.0000	2.578	0	0	0
21/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
21/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,224.0000	3,249.0000	0.775	0	0	0
21/10/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
21/10/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,246.0000	1,222.0000	(1.926)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,126.0000	3,102.0000	(0.768)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,626.0000	8,601.0000	(0.290)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,474.0000	2,499.0000	1.011	0	0	0
21/10/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	359.0000	343.0000	(4.457)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,776.0000	4,751.0000	(0.523)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,576.0000	8,551.0000	(0.292)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,884.0000	1,859.0000	(1.327)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,276.0000	3,252.0000	(0.733)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,526.0000	3,502.0000	(0.681)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,426.0000	8,401.0000	(0.297)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,625.0000	1,649.0000	1.477	0	0	0
21/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,274.0000	2,299.0000	1.099	0	0	0
21/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	4,026.0000	4,002.0000	(0.596)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,876.0000	6,851.0000	(0.364)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,126.0000	4,101.0000	(0.606)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,727.0000	2,703.0000	(0.880)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	697.0000	720.0000	3.300	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
21/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,626.0000	4,601.0000	(0.540)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,826.0000	5,801.0000	(0.429)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,426.0000	5,401.0000	(0.461)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,224.0000	2,249.0000	1.124	0	0	0
21/10/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	567.0000	588.0000	3.704	0	0	0
21/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,976.0000	5,951.0000	(0.418)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,475.0000	1,500.0000	1.695	0	0	0
21/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,176.0000	7,151.0000	(0.348)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,426.0000	7,401.0000	(0.337)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,524.0000	3,549.0000	0.709	0	0	0
21/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,538.0000	1,514.0000	(1.560)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,587.0000	1,563.0000	(1.512)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	153.0000	146.0000	(4.575)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,924.0000	1,949.0000	1.299	0	0	0
21/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,489.0000	1,465.0000	(1.612)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,926.0000	6,901.0000	(0.361)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,876.0000	8,851.0000	(0.282)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,726.0000	4,701.0000	(0.529)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,226.0000	4,201.0000	(0.592)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	277.0000	294.0000	6.137	0	0	0
21/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,274.0000	3,299.0000	0.764	0	0	0
21/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,826.0000	6,801.0000	(0.366)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	13.0000	13.0000	-	0	0	15,512
21/10/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,677.0000	2,653.0000	(0.897)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,776.0000	8,751.0000	(0.285)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,924.0000	2,949.0000	0.855	0	0	0
21/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	913.0000	890.0000	(2.519)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,735.0000	1,711.0000	(1.383)	0	0	0
21/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
21/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,776.0000	6,751.0000	(0.369)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	556.0000	536.0000	(3.597)	0	0	100
21/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,294.0000	1,270.0000	(1.855)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,426.0000	5,401.0000	(0.461)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,676.0000	7,651.0000	(0.326)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	686.0000	664.0000	(3.207)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,227.0000	1,251.0000	1.956	0	0	0
21/10/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	609.0000	631.0000	3.612	0	0	0
21/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	9,026.0000	9,001.0000	(0.277)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,102.0000	1,078.0000	(2.178)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,426.0000	6,401.0000	(0.389)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	836.0000	859.0000	2.751	0	0	0
21/10/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	525.0000	546.0000	4.000	0	0	0
21/10/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,824.0000	2,849.0000	0.885	0	0	0
21/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,826.0000	4,801.0000	(0.518)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,324.0000	3,349.0000	0.752	0	0	0
21/10/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/10/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,976.0000	6,951.0000	(0.358)	0	0	0
21/10/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,078.0000	1,102.0000	2.226	0	0	0
21/10/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,826.0000	8,801.0000	(0.283)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,686.0000	1,661.0000	(1.483)	0	0	0
21/10/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,825.0000	1,849.0000	1.315	0	0	0
21/10/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,226.0000	8,201.0000	(0.304)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,676.0000	4,651.0000	(0.535)	0	0	0
21/10/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,574.0000	3,599.0000	0.699	0	0	0
21/10/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,875.0000	1,899.0000	1.280	0	0	0
21/10/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,777.0000	2,753.0000	(0.864)	0	0	0
21/10/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,054.0000	1,030.0000	(2.277)	0	0	0
21/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,032.0000	2,007.0000	(1.230)	0	0	0
21/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	7,076.0000	7,051.0000	(0.353)	0	0	0
21/10/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,074.0000	3,099.0000	0.813	0	0	0
21/10/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,676.0000	8,651.0000	(0.288)	0	0	0
21/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	80.0000	85.0000	6.250	0	0	1,700
21/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
21/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,526.0000	8,501.0000	(0.293)	0	0	0
21/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,474.0000	3,499.0000	0.720	0	0	0
21/10/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
21/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,150.0000	1,126.0000	(2.087)	0	0	0
21/10/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,676.0000	6,651.0000	(0.374)	0	0	0
21/10/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	373.0000	392.0000	5.094	0	0	0
21/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	435.0000	417.0000	(4.138)	0	0	200
21/10/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,976.0000	8,951.0000	(0.279)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,526.0000	6,501.0000	(0.383)	0	0	0
21/10/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	99.0000	94.0000	(5.051)	0	0	0
21/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	60.0000	63.0000	5.000	0	0	100
21/10/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,424.0000	3,449.0000	0.730	0	0	0
21/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,884.0000	1,859.0000	(1.327)	0	0	0
21/10/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,628.0000	2,603.0000	(0.951)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,076.0000	5,051.0000	(0.493)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,076.0000	9,051.0000	(0.275)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	85.0000	80.0000	(5.882)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,726.0000	8,701.0000	(0.287)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	960.0000	936.0000	(2.500)	0	0	0
21/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,926.0000	8,901.0000	(0.280)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,074.0000	2,099.0000	1.205	0	0	0
21/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,326.0000	1,350.0000	1.810	0	0	0
21/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,230.0000	2,205.0000	(1.121)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	34.0000	35.0000	2.941	0	0	50
21/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,726.0000	6,701.0000	(0.372)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,983.0000	1,958.0000	(1.261)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	409.0000	429.0000	4.890	0	0	0
21/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,176.0000	6,151.0000	(0.405)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,324.0000	2,349.0000	1.076	0	0	0
21/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
21/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,876.0000	4,851.0000	(0.513)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,776.0000	3,752.0000	(0.636)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,924.0000	3,949.0000	0.637	0	0	0
21/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,876.0000	3,852.0000	(0.619)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,426.0000	4,401.0000	(0.565)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,476.0000	8,451.0000	(0.295)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,774.0000	3,799.0000	0.662	0	0	0
21/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,826.0000	3,802.0000	(0.627)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	3,027.0000	3,002.0000	(0.826)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,440.0000	1,416.0000	(1.667)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,076.0000	8,051.0000	(0.310)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	115.0000	109.0000	(5.217)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,176.0000	4,151.0000	(0.599)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,576.0000	4,551.0000	(0.546)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,076.0000	4,051.0000	(0.613)	0	0	0
21/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	339.0000	358.0000	5.605	0	0	0
21/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,428.0000	2,404.0000	(0.988)	0	0	0
21/10/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,976.0000	4,951.0000	(0.502)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,676.0000	3,652.0000	(0.653)	0	0	0
21/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	3,077.0000	3,052.0000	(0.812)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,726.0000	3,702.0000	(0.644)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,428.0000	2,404.0000	(0.988)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,876.0000	3,852.0000	(0.619)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,927.0000	2,902.0000	(0.854)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,024.0000	4,049.0000	0.621	0	0	0
21/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,176.0000	3,152.0000	(0.756)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,677.0000	2,653.0000	(0.897)	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
21/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,976.0000	3,952.0000	(0.604)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,777.0000	2,753.0000	(0.864)	0	0	0
21/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,180.0000	2,156.0000	(1.101)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,974.0000	2,999.0000	0.841	0	0	0
21/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,874.0000	3,899.0000	0.645	0	0	0
21/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,974.0000	1,999.0000	1.266	0	0	0
21/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,974.0000	3,999.0000	0.629	0	0	0
21/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,176.0000	5,151.0000	(0.483)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,376.0000	4,351.0000	(0.571)	0	0	0
21/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,392.0000	1,367.0000	(1.796)	0	0	0
21/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,376.0000	5,351.0000	(0.465)	0	0	0
21/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,476.0000	6,451.0000	(0.386)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,725.0000	1,749.0000	1.391	0	0	0
21/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,876.0000	5,851.0000	(0.425)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,724.0000	2,749.0000	0.918	0	0	0
21/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,676.0000	4,651.0000	(0.535)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,724.0000	3,749.0000	0.671	0	0	0
21/10/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	980.0000	1,003.0000	2.347	0	0	0
21/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,476.0000	4,451.0000	(0.559)	0	0	0
21/10/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,276.0000	5,251.0000	(0.474)	0	0	0
21/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,476.0000	4,451.0000	(0.559)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,776.0000	5,751.0000	(0.433)	0	0	0
21/10/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	8,026.0000	8,001.0000	(0.311)	0	0	0
21/10/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,526.0000	4,501.0000	(0.552)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,926.0000	3,902.0000	(0.611)	0	0	0
21/10/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,276.0000	8,251.0000	(0.302)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,785.0000	1,760.0000	(1.401)	0	0	0
21/10/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	743.0000	766.0000	3.096	0	0	0
21/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,279.0000	2,255.0000	(1.053)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,676.0000	5,651.0000	(0.440)	0	0	0
21/10/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,874.0000	2,899.0000	0.870	0	0	0
21/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,279.0000	2,255.0000	(1.053)	0	0	0
21/10/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,686.0000	1,661.0000	(1.483)	0	0	0
21/10/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,126.0000	5,101.0000	(0.488)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,326.0000	6,301.0000	(0.395)	0	0	0
21/10/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,626.0000	6,601.0000	(0.377)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,824.0000	3,849.0000	0.654	0	0	0
21/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,180.0000	2,156.0000	(1.101)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,624.0000	3,649.0000	0.690	0	0	0
21/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,176.0000	8,151.0000	(0.306)	0	0	0
21/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,624.0000	2,649.0000	0.953	0	0	0
21/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,326.0000	8,301.0000	(0.300)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	884.0000	907.0000	2.602	0	0	0
21/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,625.0000	1,649.0000	1.477	0	0	0
21/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	653.0000	675.0000	3.369	0	0	0
21/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,674.0000	3,699.0000	0.680	0	0	0
21/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,376.0000	8,351.0000	(0.298)	0	0	0
21/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,074.0000	4,099.0000	0.614	0	0	0
21/10/2009	\$ / R	2010/03/15			Currency Future	7.5510	7.5759	0.330	7.5800	7.5800	30,908
21/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	355.0000	346.0000	(2.535)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	336.0000	349.0000	3.869	368	368	27
21/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	176.0000	182.0000	3.409	0	0	0
21/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,212.0000	1,190.0000	(1.815)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,779.0000	2,754.0000	(0.900)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,294.0000	2,269.0000	(1.090)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	256.0000	250.0000	(2.344)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	356.0000	372.0000	4.494	0	0	15,890
21/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,303.0000	1,280.0000	(1.765)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,401.0000	5,376.0000	(0.463)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,151.0000	4,176.0000	0.602	0	0	0
21/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,515.0000	1,540.0000	1.650	0	0	0
21/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	1,956.0000	1,981.0000	1.278	0	0	0
21/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,342.0000	2,317.0000	(1.067)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
21/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
21/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	43.0000	-	0	0	28,586
21/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,036.0000	1,015.0000	(2.027)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,320.0000	3,295.0000	(0.753)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,152.0000	5,127.0000	(0.485)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,503.0000	2,528.0000	0.999	0	0	0
21/10/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,808.0000	1,833.0000	1.383	0	0	0
21/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	997.0000	1,022.0000	2.508	0	0	0
21/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,673.0000	1,649.0000	(1.435)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	871.0000	895.0000	2.755	0	0	0
21/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	46.0000	46.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	716.0000	739.0000	3.212	0	0	0
21/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,535.0000	2,511.0000	(0.947)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,250.0000	6,225.0000	(0.400)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,702.0000	2,727.0000	0.925	0	0	0
21/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	744.0000	726.0000	(2.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
21/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,301.0000	5,276.0000	(0.472)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	680.0000	702.0000	3.235	0	0	0
21/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	590.0000	575.0000	(2.542)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	113.0000	116.0000	2.655	0	0	0
21/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,270.0000	3,245.0000	(0.765)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,828.0000	2,803.0000	(0.884)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,101.0000	3,126.0000	0.806	0	0	0
21/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	328.0000	321.0000	(2.134)	0	0	200
21/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,950.0000	5,925.0000	(0.420)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,602.0000	2,627.0000	0.961	0	0	0
21/10/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,710.0000	1,735.0000	1.462	0	0	0
21/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	379.0000	396.0000	4.485	0	0	114
21/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	554.0000	539.0000	(2.708)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
21/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,440.0000	1,417.0000	(1.597)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,877.0000	2,852.0000	(0.869)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	144.0000	140.0000	(2.778)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,105.0000	2,130.0000	1.188	0	0	0
21/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	115.0000	113.0000	(1.739)	0	0	500
21/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,257.0000	1,235.0000	(1.750)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	666.0000	649.0000	(2.553)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,652.0000	2,677.0000	0.943	0	0	0
21/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	457.0000	476.0000	4.158	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	74.0000	75.0000	1.351	0	0	18,339
21/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
21/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,681.0000	2,657.0000	(0.895)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,180.0000	1,206.0000	2.203	0	0	0
21/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,453.0000	2,478.0000	1.019	0	0	0
21/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	303.0000	296.0000	(2.310)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	129.0000	126.0000	(2.326)	101	101	4,005
21/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	130.0000	134.0000	3.077	0	0	15,890
21/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,150.0000	2,125.0000	(1.163)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,815.0000	1,791.0000	(1.322)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
21/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	486.0000	505.0000	3.909	0	0	0
21/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,451.0000	5,426.0000	(0.459)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,584.0000	2,559.0000	(0.967)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
21/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	404.0000	422.0000	4.455	0	0	0
21/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	546.0000	566.0000	3.663	0	0	0
21/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	417.0000	404.0000	(3.118)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	825.0000	806.0000	(2.303)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	908.0000	888.0000	(2.203)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,616.0000	3,591.0000	(0.691)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
21/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,901.0000	3,926.0000	0.641	0	0	0
21/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,456.0000	4,432.0000	(0.539)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,134.0000	1,159.0000	2.205	0	0	0
21/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	484.0000	469.0000	(3.099)	0	0	100
21/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	241.0000	250.0000	3.734	0	0	0
21/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,450.0000	6,425.0000	(0.388)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,681.0000	2,657.0000	(0.895)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	705.0000	687.0000	(2.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,079.0000	1,058.0000	(1.946)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,849.0000	7,824.0000	(0.319)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,802.0000	2,827.0000	0.892	0	0	0
21/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
21/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	195.0000	190.0000	(2.564)	0	0	110
21/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	301.0000	312.0000	3.654	0	0	0
21/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,715.0000	3,690.0000	(0.673)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,294.0000	2,269.0000	(1.090)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,099.0000	8,074.0000	(0.309)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,151.0000	3,176.0000	0.793	0	0	0
21/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,517.0000	3,492.0000	(0.711)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,123.0000	1,102.0000	(1.870)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	40.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
21/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,102.0000	2,078.0000	(1.142)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,952.0000	2,977.0000	0.847	0	0	0
21/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	206.0000	213.0000	3.398	0	0	5,000
21/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	255.0000	264.0000	3.529	0	0	4,000
21/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	450.0000	436.0000	(3.111)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,599.0000	6,575.0000	(0.364)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
21/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,154.0000	2,179.0000	1.161	0	0	0
21/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	355.0000	346.0000	(2.535)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,754.0000	4,729.0000	(0.526)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,626.0000	1,602.0000	(1.476)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,204.0000	2,229.0000	1.134	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	356.0000	372.0000	4.494	0	0	0
21/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	5.0000	5.0000	-	0	0	28,586
21/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
21/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,666.0000	3,641.0000	(0.682)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
21/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
21/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	27.0000	27.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	91.0000	89.0000	(2.198)	0	0	5,000
21/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	195.0000	202.0000	3.590	0	0	0
21/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,102.0000	2,078.0000	(1.142)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,720.0000	1,696.0000	(1.395)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	645.0000	666.0000	3.256	0	0	0
21/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	318.0000	330.0000	3.774	0	0	279
21/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
21/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,953.0000	4,928.0000	(0.505)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	235.0000	229.0000	(2.553)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,403.0000	2,428.0000	1.040	0	0	0
21/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,567.0000	3,542.0000	(0.701)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,765.0000	3,740.0000	(0.664)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,779.0000	2,754.0000	(0.900)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,102.0000	5,077.0000	(0.490)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,467.0000	1,492.0000	1.704	0	0	0
21/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,228.0000	1,253.0000	2.036	0	0	0
21/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	792.0000	815.0000	2.904	0	0	0
21/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,150.0000	2,125.0000	(1.163)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,486.0000	1,463.0000	(1.548)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,358.0000	4,333.0000	(0.574)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
21/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,259.0000	4,234.0000	(0.587)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,351.0000	5,326.0000	(0.467)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	53.0000	53.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,201.0000	3,226.0000	0.781	0	0	0
21/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	950.0000	930.0000	(2.105)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
21/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	954.0000	979.0000	2.621	0	0	0
21/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,348.0000	1,325.0000	(1.706)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,487.0000	2,462.0000	(1.005)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,501.0000	5,476.0000	(0.454)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	159.0000	164.0000	3.145	0	0	0
21/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,394.0000	1,371.0000	(1.650)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,584.0000	2,559.0000	(0.967)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,418.0000	3,393.0000	(0.731)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,612.0000	1,637.0000	1.551	0	0	0
21/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,451.0000	3,476.0000	0.724	0	0	0
21/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	866.0000	847.0000	(2.194)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
21/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,390.0000	2,366.0000	(1.004)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,903.0000	3,878.0000	(0.641)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,650.0000	5,625.0000	(0.442)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,600.0000	5,576.0000	(0.429)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,958.0000	1,934.0000	(1.226)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,649.0000	6,625.0000	(0.361)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	430.0000	448.0000	4.186	0	0	0
21/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	167.0000	173.0000	3.593	0	0	0
21/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	301.0000	312.0000	3.654	0	0	350
21/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	269.0000	279.0000	3.717	0	0	0
21/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,700.0000	5,675.0000	(0.439)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,002.0000	3,027.0000	0.833	0	0	0
21/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	385.0000	373.0000	(3.117)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	450.0000	436.0000	(3.111)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	518.0000	504.0000	(2.703)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,765.0000	3,740.0000	(0.664)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
21/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,704.0000	4,680.0000	(0.510)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,649.0000	8,624.0000	(0.289)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	279.0000	273.0000	(2.151)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	5,052.0000	5,027.0000	(0.495)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	144.0000	148.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,006.0000	2,030.0000	1.196	0	0	0
21/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	151.0000	156.0000	3.311	0	0	0
21/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,814.0000	3,789.0000	(0.655)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
21/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,370.0000	1,396.0000	1.898	0	0	0
21/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	5,002.0000	4,978.0000	(0.480)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,122.0000	3,098.0000	(0.769)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,351.0000	3,376.0000	0.746	0	0	0
21/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	993.0000	972.0000	(2.115)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,963.0000	3,938.0000	(0.631)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,828.0000	2,803.0000	(0.884)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,024.0000	2,999.0000	(0.827)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,799.0000	6,775.0000	(0.353)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,863.0000	1,838.0000	(1.342)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
21/10/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
21/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,533.0000	1,509.0000	(1.566)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,804.0000	4,779.0000	(0.520)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	64.0000	64.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,049.0000	9,024.0000	(0.276)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,041.0000	1,067.0000	2.498	0	0	0
21/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,439.0000	2,414.0000	(1.025)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,100.0000	6,075.0000	(0.410)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,500.0000	6,475.0000	(0.385)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	285.0000	295.0000	3.509	0	0	10
21/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,353.0000	2,378.0000	1.062	0	0	0
21/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,910.0000	1,886.0000	(1.257)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	49.0000	49.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	160.0000	156.0000	(2.500)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,052.0000	3,076.0000	0.786	0	0	0
21/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,551.0000	3,576.0000	0.704	0	0	0
21/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
21/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,814.0000	3,789.0000	(0.655)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,499.0000	8,474.0000	(0.294)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	611.0000	632.0000	3.437	0	0	0
21/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	102.0000	100.0000	(1.961)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,556.0000	4,531.0000	(0.549)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,852.0000	2,877.0000	0.877	0	0	0
21/10/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,055.0000	2,080.0000	1.217	0	0	0
21/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	404.0000	422.0000	4.455	0	0	0
21/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,270.0000	3,245.0000	(0.765)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,858.0000	1,882.0000	1.292	0	0	0
21/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,323.0000	1,348.0000	1.890	0	0	0
21/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,899.0000	6,875.0000	(0.348)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,579.0000	1,556.0000	(1.457)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
21/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,342.0000	2,317.0000	(1.067)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	912.0000	936.0000	2.632	0	0	0
21/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,087.0000	1,113.0000	2.392	0	0	0
21/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,849.0000	8,824.0000	(0.283)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	29.0000	-	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
21/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,799.0000	8,774.0000	(0.284)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,198.0000	2,173.0000	(1.137)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	515.0000	535.0000	3.883	0	0	0
21/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,449.0000	8,424.0000	(0.296)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	18.0000	18.0000	-	0	0	18,339
21/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,899.0000	8,874.0000	(0.281)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,517.0000	3,492.0000	(0.711)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,550.0000	5,526.0000	(0.432)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	753.0000	776.0000	3.054	0	0	0
21/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	214.0000	209.0000	(2.336)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
21/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,122.0000	3,098.0000	(0.769)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,661.0000	1,686.0000	1.505	0	0	0
21/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,369.0000	3,344.0000	(0.742)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,501.0000	3,526.0000	0.714	0	0	0
21/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,699.0000	8,674.0000	(0.287)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	303.0000	296.0000	(2.310)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	185.0000	192.0000	3.784	0	0	279
21/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,815.0000	1,791.0000	(1.322)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	23.0000	24.0000	4.348	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,168.0000	1,146.0000	(1.884)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,172.0000	3,147.0000	(0.788)	0	0	0
21/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
21/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,699.0000	6,675.0000	(0.358)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,849.0000	6,825.0000	(0.350)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,553.0000	2,577.0000	0.940	0	0	0
21/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	578.0000	598.0000	3.460	0	0	0
21/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	119.0000	122.0000	2.521	0	0	0
21/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,486.0000	1,463.0000	(1.548)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,903.0000	4,878.0000	(0.510)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,564.0000	1,589.0000	1.598	0	0	0
21/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	177.0000	173.0000	(2.260)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,730.0000	2,706.0000	(0.879)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,050.0000	6,025.0000	(0.413)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	784.0000	766.0000	(2.296)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,401.0000	3,426.0000	0.735	0	0	0
21/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,616.0000	3,591.0000	(0.691)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
21/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
21/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,073.0000	3,048.0000	(0.814)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,800.0000	5,775.0000	(0.431)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,550.0000	6,525.0000	(0.382)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,751.0000	3,776.0000	0.666	0	0	0
21/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
21/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,535.0000	2,511.0000	(0.947)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,864.0000	3,839.0000	(0.647)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	7,049.0000	7,024.0000	(0.355)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,605.0000	4,580.0000	(0.543)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,254.0000	2,279.0000	1.109	0	0	0
21/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,958.0000	1,934.0000	(1.226)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,907.0000	1,932.0000	1.311	0	0	0
21/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,655.0000	4,630.0000	(0.537)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,301.0000	3,326.0000	0.757	0	0	0
21/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,949.0000	8,924.0000	(0.279)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,599.0000	8,574.0000	(0.291)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	47.0000	47.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,759.0000	1,784.0000	1.421	0	0	0
21/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,864.0000	3,839.0000	(0.647)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,246.0000	2,221.0000	(1.113)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,369.0000	3,344.0000	(0.742)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,752.0000	2,777.0000	0.908	0	0	0
21/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,949.0000	6,925.0000	(0.345)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,506.0000	4,481.0000	(0.555)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,549.0000	8,524.0000	(0.292)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,418.0000	1,444.0000	1.834	0	0	0
21/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,251.0000	3,276.0000	0.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,749.0000	8,724.0000	(0.286)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,633.0000	2,608.0000	(0.949)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,054.0000	2,030.0000	(1.168)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,749.0000	6,725.0000	(0.356)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,073.0000	3,048.0000	(0.814)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,407.0000	4,382.0000	(0.567)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,304.0000	2,328.0000	1.042	0	0	0
21/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,275.0000	1,300.0000	1.961	0	0	0
21/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,926.0000	2,901.0000	(0.854)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	24.0000	24.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,999.0000	8,974.0000	(0.278)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	831.0000	854.0000	2.768	0	0	0
21/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,999.0000	6,975.0000	(0.343)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,024.0000	2,999.0000	(0.827)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	80.0000	79.0000	(1.250)	0	0	0
21/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	229.0000	237.0000	3.493	0	0	0
21/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
21/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,975.0000	2,950.0000	(0.840)	0	0	0
21/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,804.0000	4,779.0000	(0.520)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,633.0000	2,608.0000	(0.949)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	77.0000	78.0000	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
21/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,949.0000	7,924.0000	(0.315)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,720.0000	1,696.0000	(1.395)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,850.0000	5,825.0000	(0.427)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,853.0000	4,829.0000	(0.495)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,567.0000	3,542.0000	(0.701)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,051.0000	4,076.0000	0.617	0	0	0
21/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,626.0000	1,602.0000	(1.476)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	40.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,900.0000	5,875.0000	(0.424)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,209.0000	4,185.0000	(0.570)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,768.0000	1,744.0000	(1.357)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,913.0000	3,888.0000	(0.639)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,249.0000	8,224.0000	(0.303)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,111.0000	4,086.0000	(0.608)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,150.0000	6,125.0000	(0.407)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,468.0000	3,443.0000	(0.721)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,062.0000	4,037.0000	(0.615)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	628.0000	611.0000	(2.707)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,221.0000	3,196.0000	(0.776)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	64.0000	64.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	4,013.0000	3,988.0000	(0.623)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,902.0000	2,927.0000	0.861	0	0	0
21/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	69.0000	69.0000	-	0	0	0

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21/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,439.0000	2,414.0000	(1.025)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,062.0000	4,037.0000	(0.615)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,863.0000	1,838.0000	(1.342)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	6,000.0000	5,975.0000	(0.417)	0	0	0
21/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,320.0000	3,295.0000	(0.753)	0	0	0
21/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,099.0000	9,074.0000	(0.275)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,099.0000	7,074.0000	(0.352)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,951.0000	3,976.0000	0.633	0	0	0
21/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,259.0000	4,234.0000	(0.587)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,160.0000	4,136.0000	(0.577)	0	0	0
21/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,198.0000	2,173.0000	(1.137)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	49.0000	49.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,350.0000	6,325.0000	(0.394)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,308.0000	4,284.0000	(0.557)	0	0	0
21/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,750.0000	5,725.0000	(0.435)	0	0	0
21/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,400.0000	6,375.0000	(0.391)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,999.0000	7,974.0000	(0.313)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,049.0000	8,024.0000	(0.311)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
21/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,041.0000	1,067.0000	2.498	0	0	0
21/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,851.0000	3,876.0000	0.649	0	0	0
21/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,001.0000	4,026.0000	0.625	0	0	0
21/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,308.0000	4,284.0000	(0.557)	0	0	0
21/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,858.0000	1,882.0000	1.292	0	0	0
21/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	2,006.0000	1,982.0000	(1.196)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,002.0000	3,027.0000	0.833	0	0	0
21/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	912.0000	936.0000	2.632	0	0	0
21/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,006.0000	2,030.0000	1.196	0	0	0
21/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,149.0000	8,124.0000	(0.307)	0	0	0
21/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
21/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,852.0000	2,877.0000	0.877	0	0	0
21/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,299.0000	8,274.0000	(0.301)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,701.0000	3,726.0000	0.675	0	0	0
21/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,300.0000	6,275.0000	(0.397)	0	0	0
21/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,349.0000	8,324.0000	(0.299)	0	0	0
21/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,651.0000	3,676.0000	0.685	0	0	0
21/10/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,101.0000	3,126.0000	0.806	0	0	0
21/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,105.0000	2,130.0000	1.188	0	0	0
21/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,101.0000	4,126.0000	0.610	0	0	0
21/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	33.0000	34.0000	3.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,134.0000	1,159.0000	2.205	0	0	0
21/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,899.0000	7,874.0000	(0.316)	0	0	0
21/10/2009	\$ / R	2010/06/14			Currency Future	7.6772	7.7032	0.339	7.7700	7.7400	17,210
21/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	865.0000	848.0000	(1.965)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	282.0000	290.0000	2.837	0	0	140
21/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
21/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	101.0000	100.0000	(0.990)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	52.0000	52.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	200.0000	196.0000	(2.000)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	329.0000	339.0000	3.040	0	0	0
21/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
21/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	32.0000	32.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	542.0000	529.0000	(2.399)	0	0	300
21/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	35.0000	35.0000	-	0	0	29,759
21/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	944.0000	926.0000	(1.907)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	152.0000	155.0000	1.974	0	0	21,795
21/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,466.0000	2,441.0000	(1.014)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,997.0000	1,973.0000	(1.202)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	777.0000	800.0000	2.960	0	0	0
21/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,644.0000	5,618.0000	(0.461)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	162.0000	165.0000	1.852	0	0	0
21/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
21/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
21/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,869.0000	3,844.0000	(0.646)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	419.0000	432.0000	3.103	0	0	200
21/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,675.0000	1,652.0000	(1.373)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
21/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,585.0000	1,562.0000	(1.451)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	293.0000	301.0000	2.730	0	0	0
21/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	226.0000	232.0000	2.655	0	0	0
21/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
21/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	40.0000	40.0000	-	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
21/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,507.0000	4,482.0000	(0.555)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,752.0000	2,726.0000	(0.945)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,213.0000	4,187.0000	(0.617)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,980.0000	3,006.0000	0.872	0	0	0
21/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,743.0000	5,717.0000	(0.453)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
21/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,028.0000	1,053.0000	2.432	0	0	0
21/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,065.0000	1,046.0000	(1.784)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
21/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,044.0000	2,020.0000	(1.174)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,944.0000	2,919.0000	(0.849)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,766.0000	1,743.0000	(1.302)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	420.0000	412.0000	(1.905)	0	0	130
21/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,824.0000	9,798.0000	(0.265)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	172.0000	176.0000	2.326	0	0	0
21/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
21/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	218.0000	214.0000	(1.835)	0	0	0
21/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,848.0000	2,822.0000	(0.913)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,655.0000	4,629.0000	(0.559)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	455.0000	470.0000	3.297	0	0	0
21/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	342.0000	353.0000	3.216	0	0	0
21/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	386.0000	398.0000	3.109	0	0	0
21/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,495.0000	1,473.0000	(1.472)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,532.0000	2,559.0000	1.066	0	0	0
21/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,843.0000	5,817.0000	(0.445)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	51.0000	51.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,185.0000	2,212.0000	1.236	0	0	0
21/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	243.0000	250.0000	2.881	0	0	0
21/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	356.0000	367.0000	3.090	0	0	0
21/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	715.0000	700.0000	(2.098)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,363.0000	1,341.0000	(1.614)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	143.0000	146.0000	2.098	0	0	0
21/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	50.0000	50.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,880.0000	2,907.0000	0.938	0	0	0
21/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	478.0000	466.0000	(2.510)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	679.0000	664.0000	(2.209)	0	0	0
21/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,177.0000	4,203.0000	0.622	0	0	0
21/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,722.0000	3,696.0000	(0.699)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	5,000.0000	4,975.0000	(0.500)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	497.0000	515.0000	3.622	0	0	390
21/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	745.0000	767.0000	2.953	0	0	0
21/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,673.0000	3,647.0000	(0.708)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,179.0000	3,205.0000	0.818	0	0	0
21/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,800.0000	2,774.0000	(0.929)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,681.0000	2,708.0000	1.007	0	0	0
21/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
21/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,992.0000	5,966.0000	(0.434)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,892.0000	1,917.0000	1.321	0	0	0
21/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,396.0000	5,370.0000	(0.482)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
21/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,951.0000	4,925.0000	(0.525)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,720.0000	1,697.0000	(1.337)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,781.0000	2,807.0000	0.935	0	0	0
21/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	990.0000	1,014.0000	2.424	0	0	0
21/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	190.0000	195.0000	2.632	0	0	0
21/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,184.0000	2,159.0000	(1.145)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,928.0000	3,954.0000	0.662	0	0	0
21/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	148.0000	150.0000	1.351	0	0	0
21/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,694.0000	5,668.0000	(0.457)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	112.0000	111.0000	(0.893)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	474.0000	492.0000	3.797	0	0	0
21/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	211.0000	216.0000	2.370	0	0	0
21/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,561.0000	2,536.0000	(0.976)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,704.0000	4,678.0000	(0.553)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	44.0000	44.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,795.0000	1,821.0000	1.448	0	0	0
21/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,989.0000	2,014.0000	1.257	0	0	0
21/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,933.0000	6,907.0000	(0.375)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	447.0000	439.0000	(1.790)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	455.0000	470.0000	3.297	0	0	0
21/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	68.0000	68.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	4,017.0000	3,991.0000	(0.647)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	478.0000	466.0000	(2.510)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,233.0000	1,213.0000	(1.622)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,558.0000	1,584.0000	1.669	0	0	0
21/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,066.0000	4,040.0000	(0.639)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,068.0000	1,093.0000	2.341	0	0	0
21/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
21/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,433.0000	2,459.0000	1.069	0	0	0
21/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	31.0000	31.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	394.0000	386.0000	(2.030)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,919.0000	3,893.0000	(0.663)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	827.0000	810.0000	(2.056)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,037.0000	2,063.0000	1.276	0	0	0
21/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	56.0000	56.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,239.0000	1,265.0000	2.098	0	0	0
21/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,089.0000	3,063.0000	(0.842)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	521.0000	540.0000	3.647	0	0	0
21/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	46.0000	46.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	609.0000	595.0000	(2.299)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,050.0000	5,024.0000	(0.515)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,429.0000	3,403.0000	(0.758)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,858.0000	1,834.0000	(1.292)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	252.0000	259.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	184.0000	188.0000	2.174	0	0	0
21/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
21/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,582.0000	2,608.0000	1.007	0	0	0
21/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
21/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,108.0000	1,135.0000	2.437	0	0	0
21/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,409.0000	4,383.0000	(0.590)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
21/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	304.0000	313.0000	2.961	0	0	0
21/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,040.0000	3,015.0000	(0.822)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,586.0000	6,560.0000	(0.395)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,605.0000	1,631.0000	1.620	0	0	0
21/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,992.0000	2,967.0000	(0.836)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	47.0000	47.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	54.0000	54.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
21/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	45.0000	45.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,771.0000	3,745.0000	(0.689)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,527.0000	3,501.0000	(0.737)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	36.0000	36.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	643.0000	629.0000	(2.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,137.0000	2,113.0000	(1.123)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,099.0000	5,073.0000	(0.510)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,624.0000	3,599.0000	(0.690)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	752.0000	736.0000	(2.128)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	915.0000	939.0000	2.623	0	0	0
21/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	81.0000	82.0000	1.235	0	0	0
21/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	789.0000	773.0000	(2.028)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,608.0000	2,583.0000	(0.959)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,829.0000	7,802.0000	(0.345)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	34.0000	34.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,731.0000	2,757.0000	0.952	0	0	0
21/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,968.0000	3,942.0000	(0.655)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,041.0000	6,015.0000	(0.430)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,030.0000	3,056.0000	0.858	0	0	0
21/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
21/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	371.0000	382.0000	2.965	0	0	0
21/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,419.0000	2,394.0000	(1.033)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,511.0000	1,537.0000	1.721	0	0	0
21/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,942.0000	5,916.0000	(0.438)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	879.0000	903.0000	2.730	0	0	0
21/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	984.0000	966.0000	(1.829)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,025.0000	1,006.0000	(1.854)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,078.0000	8,052.0000	(0.322)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	138.0000	136.0000	(1.449)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,834.0000	6,808.0000	(0.380)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	261.0000	269.0000	3.065	0	0	0
21/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	316.0000	326.0000	3.165	0	0	0
21/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,747.0000	1,773.0000	1.488	0	0	0
21/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,800.0000	2,774.0000	(0.929)	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
21/10/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,451.0000	1,429.0000	(1.516)	0	0	0
21/10/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,380.0000	3,355.0000	(0.740)	0	0	0
21/10/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	53.0000	53.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	49.0000	49.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,195.0000	1,221.0000	2.176	0	0	0
21/10/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,429.0000	3,455.0000	0.758	0	0	0
21/10/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	271.0000	279.0000	2.952	0	0	0
21/10/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	234.0000	241.0000	2.991	0	0	0
21/10/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	178.0000	182.0000	2.247	0	0	0
21/10/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/10/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,545.0000	5,519.0000	(0.469)	0	0	0
21/10/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
21/10/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/10/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	419.0000	432.0000	3.103	0	0	21,795
21/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	135.0000	137.0000	1.481	0	0	3,163
21/10/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
21/10/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	139.0000	142.0000	2.158	0	0	0
21/10/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,338.0000	6,312.0000	(0.410)	0	0	0
21/10/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	48.0000	48.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,329.0000	3,355.0000	0.781	0	0	0
21/10/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,137.0000	3,112.0000	(0.797)	0	0	0
21/10/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,784.0000	6,758.0000	(0.383)	0	0	0
21/10/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	542.0000	529.0000	(2.399)	0	0	0
21/10/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	575.0000	562.0000	(2.261)	0	0	0
21/10/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,107.0000	1,087.0000	(1.807)	0	0	0
21/10/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,630.0000	1,607.0000	(1.411)	0	0	0
21/10/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	39.0000	39.0000	-	0	0	21,978
21/10/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,371.0000	2,347.0000	(1.012)	0	0	0
21/10/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,812.0000	1,788.0000	(1.325)	0	0	0
21/10/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
21/10/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,575.0000	3,550.0000	(0.699)	0	0	0
21/10/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	20.0000	20.0000	-	0	0	0

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21/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,136.0000	2,162.0000	1.217	0	0	0
21/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	236.0000	232.0000	(1.695)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,149.0000	1,129.0000	(1.741)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	218.0000	224.0000	2.752	0	0	0
21/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	157.0000	160.0000	1.911	0	0	21,978
21/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,262.0000	4,236.0000	(0.610)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
21/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
21/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
21/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,793.0000	5,767.0000	(0.449)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,129.0000	3,155.0000	0.831	0	0	0
21/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	344.0000	338.0000	(1.744)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,191.0000	1,171.0000	(1.679)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,904.0000	1,880.0000	(1.261)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,852.0000	4,826.0000	(0.536)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,483.0000	2,509.0000	1.047	0	0	0
21/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,820.0000	3,794.0000	(0.681)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	546.0000	565.0000	3.480	0	0	0
21/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	571.0000	591.0000	3.503	0	0	0
21/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,186.0000	3,160.0000	(0.816)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	56.0000	56.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	713.0000	735.0000	3.086	0	0	0
21/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,125.0000	9,099.0000	(0.285)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,407.0000	1,385.0000	(1.564)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,826.0000	8,800.0000	(0.295)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,896.0000	2,870.0000	(0.898)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	125.0000	123.0000	(1.600)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,151.0000	1,178.0000	2.346	0	0	0
21/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	402.0000	415.0000	3.234	0	0	0
21/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	167.0000	170.0000	1.796	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
21/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	844.0000	868.0000	2.844	0	0	0
21/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,576.0000	8,550.0000	(0.303)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,495.0000	5,469.0000	(0.473)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,235.0000	2,261.0000	1.163	0	0	0
21/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	509.0000	497.0000	(2.358)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,132.0000	7,106.0000	(0.365)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,540.0000	1,517.0000	(1.494)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
21/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
21/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,700.0000	1,725.0000	1.471	0	0	0
21/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,883.0000	6,857.0000	(0.378)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,951.0000	1,927.0000	(1.230)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,231.0000	2,206.0000	(1.121)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,776.0000	8,750.0000	(0.296)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	63.0000	63.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,904.0000	1,880.0000	(1.261)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,360.0000	4,334.0000	(0.596)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,676.0000	8,650.0000	(0.300)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,635.0000	6,609.0000	(0.392)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,528.0000	3,554.0000	0.737	0	0	0
21/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,478.0000	3,504.0000	0.748	0	0	0
21/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	298.0000	293.0000	(1.678)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,347.0000	5,321.0000	(0.486)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	26.0000	26.0000	-	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
21/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,379.0000	3,405.0000	0.769	0	0	0
21/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,477.0000	8,450.0000	(0.319)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	625.0000	646.0000	3.360	0	0	0
21/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,334.0000	2,360.0000	1.114	0	0	0
21/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	369.0000	362.0000	(1.897)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,557.0000	4,531.0000	(0.571)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,536.0000	6,510.0000	(0.398)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,940.0000	1,965.0000	1.289	0	0	0
21/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,080.0000	3,106.0000	0.844	0	0	0
21/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,876.0000	8,850.0000	(0.293)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	437.0000	450.0000	2.975	0	0	233
21/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
21/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	33.0000	33.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,465.0000	1,491.0000	1.775	0	0	0
21/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,276.0000	1,255.0000	(1.646)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
21/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,902.0000	4,876.0000	(0.530)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,685.0000	6,659.0000	(0.389)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	683.0000	705.0000	3.221	0	0	0
21/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,926.0000	8,899.0000	(0.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,089.0000	3,063.0000	(0.842)	0	0	0
21/10/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,373.0000	1,399.0000	1.894	0	0	0
21/10/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	2,930.0000	2,956.0000	0.887	0	0	0
21/10/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	256.0000	251.0000	(1.953)	0	0	0
21/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,626.0000	8,600.0000	(0.301)	0	0	0
21/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
21/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,277.0000	2,253.0000	(1.054)	0	0	0
21/10/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	167.0000	164.0000	(1.796)	0	0	0
21/10/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	46.0000	46.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	7,082.0000	7,056.0000	(0.367)	0	0	0
21/10/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,087.0000	2,113.0000	1.246	0	0	0
21/10/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	38.0000	38.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,466.0000	2,441.0000	(1.014)	0	0	0
21/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,050.0000	5,024.0000	(0.515)	0	0	0
21/10/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,606.0000	4,580.0000	(0.564)	0	0	0
21/10/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,149.0000	5,123.0000	(0.505)	0	0	0
21/10/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
21/10/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	25.0000	25.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	9,075.0000	9,049.0000	(0.287)	0	0	0
21/10/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	952.0000	976.0000	2.521	0	0	0
21/10/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,384.0000	2,410.0000	1.091	0	0	0
21/10/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,678.0000	3,704.0000	0.707	0	0	0
21/10/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	203.0000	209.0000	2.956	0	0	0
21/10/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,526.0000	8,500.0000	(0.305)	0	0	0
21/10/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	810.0000	833.0000	2.840	0	0	0
21/10/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,419.0000	1,445.0000	1.832	0	0	0
21/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,229.0000	3,255.0000	0.805	0	0	0
21/10/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,486.0000	6,460.0000	(0.401)	0	0	0
21/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	7,032.0000	7,006.0000	(0.370)	0	0	0
21/10/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	81.0000	82.0000	1.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	183.0000	180.0000	(1.639)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	277.0000	272.0000	(1.805)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,283.0000	1,309.0000	2.027	0	0	0
21/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,319.0000	1,298.0000	(1.592)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
21/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
21/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,446.0000	5,420.0000	(0.477)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	654.0000	675.0000	3.211	0	0	0
21/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	9,025.0000	8,999.0000	(0.288)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,704.0000	2,679.0000	(0.925)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,387.0000	6,361.0000	(0.407)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,831.0000	2,857.0000	0.918	0	0	0
21/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	31.0000	31.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,652.0000	1,678.0000	1.574	0	0	0
21/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,458.0000	4,432.0000	(0.583)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,997.0000	1,973.0000	(1.202)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	42.0000	42.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
21/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
21/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	3,978.0000	4,004.0000	0.654	0	0	0
21/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,632.0000	2,658.0000	0.988	0	0	0
21/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,843.0000	1,869.0000	1.411	0	0	0
21/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,513.0000	2,488.0000	(0.995)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	55.0000	55.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	118.0000	119.0000	0.847	0	0	0
21/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
21/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	643.0000	629.0000	(2.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,478.0000	3,452.0000	(0.748)	0	0	0
21/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	904.0000	887.0000	(1.881)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,090.0000	6,065.0000	(0.411)	0	0	0
21/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	371.0000	382.0000	2.965	0	0	0
21/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,091.0000	2,066.0000	(1.196)	0	0	0
21/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
21/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,032.0000	7,006.0000	(0.370)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,277.0000	2,253.0000	(1.054)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
21/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,324.0000	2,300.0000	(1.033)	0	0	0
21/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,704.0000	2,679.0000	(0.925)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,115.0000	4,089.0000	(0.632)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,371.0000	2,347.0000	(1.012)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
21/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,980.0000	3,006.0000	0.872	0	0	0
21/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,628.0000	3,654.0000	0.717	0	0	0
21/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
21/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,989.0000	2,014.0000	1.257	0	0	0
21/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,231.0000	2,206.0000	(1.121)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,377.0000	8,351.0000	(0.310)	0	0	0
21/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,028.0000	4,054.0000	0.645	0	0	0
21/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
21/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,754.0000	4,728.0000	(0.547)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,858.0000	1,834.0000	(1.292)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,978.0000	7,952.0000	(0.326)	0	0	0
21/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,324.0000	2,300.0000	(1.033)	0	0	0
21/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,778.0000	3,804.0000	0.688	0	0	0
21/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	135.0000	137.0000	1.481	0	0	26,596

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
21/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,656.0000	2,631.0000	(0.941)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,239.0000	6,213.0000	(0.417)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,803.0000	4,777.0000	(0.541)	0	0	0
21/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,752.0000	2,726.0000	(0.945)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,068.0000	1,093.0000	2.341	0	0	0
21/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,227.0000	8,201.0000	(0.316)	0	0	0
21/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	8,028.0000	8,002.0000	(0.324)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
21/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	879.0000	903.0000	2.730	0	0	0
21/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,747.0000	1,773.0000	1.488	0	0	0
21/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,311.0000	4,285.0000	(0.603)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,288.0000	6,262.0000	(0.413)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,277.0000	8,251.0000	(0.314)	0	0	0
21/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,731.0000	2,757.0000	0.952	0	0	0
21/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,728.0000	3,754.0000	0.697	0	0	0
21/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	42.0000	42.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	41.0000	41.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,164.0000	4,138.0000	(0.624)	0	0	0
21/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,140.0000	6,114.0000	(0.423)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,327.0000	8,301.0000	(0.312)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	112.0000	111.0000	(0.893)	0	0	0
21/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,128.0000	8,101.0000	(0.332)	0	0	0
21/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	990.0000	1,014.0000	2.424	0	0	0
21/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,892.0000	1,917.0000	1.321	0	0	0
21/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,878.0000	3,904.0000	0.670	0	0	0
21/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,880.0000	2,907.0000	0.938	0	0	0
21/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,177.0000	8,151.0000	(0.318)	0	0	0
21/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,828.0000	3,854.0000	0.679	0	0	0
21/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
21/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,189.0000	6,163.0000	(0.420)	0	0	0
21/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,078.0000	4,104.0000	0.638	0	0	0
21/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,928.0000	7,902.0000	(0.328)	0	0	0
21/10/2009	\$ / R	2010/09/13			Currency Future	7.8039	7.8306	0.342	0.0000	0.0000	0
21/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	556.0000	544.0000	(2.158)	0	0	0
21/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	443.0000	455.0000	2.709	0	0	0
21/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	560.0000	574.0000	2.500	0	0	0
21/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	541.0000	555.0000	2.588	0	0	0
21/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	416.0000	427.0000	2.644	0	0	0
21/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	862.0000	846.0000	(1.856)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	523.0000	537.0000	2.677	0	0	0
21/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	587.0000	575.0000	(2.044)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	619.0000	606.0000	(2.100)	0	0	0
21/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	790.0000	775.0000	(1.899)	0	0	0
21/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	473.0000	486.0000	2.748	0	0	0
21/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	899.0000	883.0000	(1.780)	0	0	0
21/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	403.0000	413.0000	2.481	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	719.0000	705.0000	(1.947)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	652.0000	639.0000	(1.994)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	506.0000	519.0000	2.569	0	0	0
21/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	541.0000	555.0000	2.588	0	0	409
21/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	499.0000	488.0000	(2.204)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	603.0000	619.0000	2.653	0	0	0
21/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	754.0000	740.0000	(1.857)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
21/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,417.0000	2,444.0000	1.117	0	0	0
21/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	581.0000	596.0000	2.582	0	0	0
21/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,638.0000	2,613.0000	(0.948)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,474.0000	1,501.0000	1.832	0	0	0
21/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	142.0000	144.0000	1.408	0	0	0
21/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	527.0000	515.0000	(2.277)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	70.0000	70.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	302.0000	296.0000	(1.987)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	587.0000	575.0000	(2.044)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	750.0000	770.0000	2.667	0	0	0
21/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
21/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,656.0000	3,683.0000	0.739	0	0	0
21/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,732.0000	2,707.0000	(0.915)	0	0	0
21/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,563.0000	4,537.0000	(0.570)	0	0	0
21/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	136.0000	138.0000	1.471	0	0	0
21/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
21/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
21/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	378.0000	388.0000	2.646	0	0	585
21/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	347.0000	339.0000	(2.305)	0	0	0
21/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,532.0000	6,506.0000	(0.398)	0	0	0
21/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	974.0000	958.0000	(1.643)	0	0	0
21/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,407.0000	3,434.0000	0.792	0	0	0
21/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	458.0000	470.0000	2.620	0	0	0
21/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	65.0000	65.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	806.0000	827.0000	2.605	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,932.0000	1,959.0000	1.398	0	0	0
21/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,661.0000	4,635.0000	(0.558)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
21/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	19.0000	19.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,064.0000	1,088.0000	2.256	0	0	0
21/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,515.0000	8,489.0000	(0.305)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	160.0000	158.0000	(1.250)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	1,979.0000	2,006.0000	1.364	0	0	0
21/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,910.0000	2,937.0000	0.928	0	0	0
21/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,267.0000	2,243.0000	(1.059)	0	0	0
21/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,960.0000	2,987.0000	0.912	0	0	0
21/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	171.0000	174.0000	1.754	0	0	0
21/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
21/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	3,955.0000	3,982.0000	0.683	0	0	0
21/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	26.0000	26.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,099.0000	1,125.0000	2.366	0	0	0
21/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	146.0000	144.0000	(1.370)	0	0	0
21/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	42.0000	42.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	176.0000	179.0000	1.705	0	0	0
21/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,088.0000	6,062.0000	(0.427)	0	0	0
21/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,125.0000	4,100.0000	(0.606)	0	0	0
21/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,905.0000	3,932.0000	0.691	0	0	0
21/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,222.0000	2,198.0000	(1.080)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	59.0000	59.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	74.0000	74.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,070.0000	8,043.0000	(0.335)	0	0	0
21/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,005.0000	4,032.0000	0.674	0	0	0
21/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,792.0000	1,819.0000	1.507	0	0	0
21/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	24.0000	24.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,169.0000	8,142.0000	(0.331)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,027.0000	2,054.0000	1.332	0	0	0
21/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
21/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	38.0000	38.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,009.0000	3,036.0000	0.897	0	0	0
21/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,591.0000	2,567.0000	(0.926)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,174.0000	4,148.0000	(0.623)	0	0	0
21/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,187.0000	6,160.0000	(0.436)	0	0	0
21/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	282.0000	276.0000	(2.128)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	961.0000	984.0000	2.393	0	0	0
21/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,137.0000	6,111.0000	(0.424)	0	0	0
21/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,885.0000	1,912.0000	1.432	0	0	0
21/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,514.0000	4,488.0000	(0.576)	0	0	0
21/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	159.0000	162.0000	1.887	0	0	0
21/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	31.0000	31.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	37.0000	37.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,405.0000	2,381.0000	(0.998)	0	0	0
21/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,483.0000	6,457.0000	(0.401)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	207.0000	203.0000	(1.932)	0	0	0
21/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,762.0000	2,789.0000	0.978	0	0	0
21/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,861.0000	2,888.0000	0.944	0	0	0
21/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,515.0000	2,542.0000	1.074	0	0	0
21/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,563.0000	1,590.0000	1.727	0	0	0
21/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,756.0000	3,782.0000	0.692	0	0	0
21/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	896.0000	919.0000	2.567	0	0	0
21/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,028.0000	1,053.0000	2.432	0	0	0
21/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
21/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	167.0000	170.0000	1.796	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,466.0000	8,439.0000	(0.319)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,699.0000	1,726.0000	1.589	0	0	0
21/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
21/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,506.0000	3,533.0000	0.770	0	0	0
21/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,075.0000	2,102.0000	1.301	0	0	0
21/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	174.0000	172.0000	(1.149)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	835.0000	857.0000	2.635	0	0	0
21/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,663.0000	2,690.0000	1.014	0	0	0
21/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,222.0000	4,196.0000	(0.616)	0	0	0
21/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	242.0000	238.0000	(1.653)	0	0	0
21/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,313.0000	2,289.0000	(1.038)	0	0	0
21/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	152.0000	154.0000	1.316	0	0	0
21/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
21/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,119.0000	8,093.0000	(0.320)	0	0	0
21/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,498.0000	2,474.0000	(0.961)	0	0	0
21/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,055.0000	4,081.0000	0.641	0	0	0
21/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
21/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,059.0000	3,086.0000	0.883	0	0	0
21/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,177.0000	1,202.0000	2.124	0	0	0
21/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,367.0000	8,340.0000	(0.323)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	123.0000	122.0000	(0.813)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,136.0000	1,162.0000	2.289	0	0	0
21/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	132.0000	131.0000	(0.758)	0	0	0
21/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	180.0000	183.0000	1.667	0	0	0
21/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,176.0000	2,152.0000	(1.103)	0	0	0
21/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,855.0000	3,882.0000	0.700	0	0	0
21/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
21/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	8,020.0000	7,994.0000	(0.324)	0	0	0
21/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
21/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,039.0000	6,012.0000	(0.447)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	4,077.0000	4,051.0000	(0.638)	0	0	0
21/10/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	54.0000	54.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	145.0000	147.0000	1.379	0	0	0
21/10/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,745.0000	1,772.0000	1.547	0	0	0
21/10/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
21/10/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	928.0000	951.0000	2.478	0	0	0
21/10/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,608.0000	1,635.0000	1.679	0	0	0
21/10/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,713.0000	2,739.0000	0.958	0	0	0
21/10/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,706.0000	3,732.0000	0.702	0	0	0
21/10/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	38.0000	38.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,417.0000	4,391.0000	(0.589)	0	0	0
21/10/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	224.0000	220.0000	(1.786)	0	0	0
21/10/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,384.0000	6,358.0000	(0.407)	0	0	0
21/10/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
21/10/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,320.0000	4,294.0000	(0.602)	0	0	0
21/10/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
21/10/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,565.0000	2,592.0000	1.053	0	0	0
21/10/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,556.0000	3,583.0000	0.759	0	0	0
21/10/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,631.0000	6,605.0000	(0.392)	0	0	0
21/10/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,614.0000	8,588.0000	(0.302)	0	0	0
21/10/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,452.0000	2,427.0000	(1.020)	0	0	0
21/10/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,285.0000	6,259.0000	(0.414)	0	0	0
21/10/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,268.0000	8,241.0000	(0.327)	0	0	0
21/10/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,317.0000	8,291.0000	(0.313)	0	0	0
21/10/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,368.0000	4,342.0000	(0.595)	0	0	0
21/10/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,335.0000	6,308.0000	(0.426)	0	0	0
21/10/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	39.0000	39.0000	-	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
21/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	184.0000	187.0000	1.630	0	0	0
21/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,109.0000	3,135.0000	0.836	0	0	0
21/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,105.0000	4,131.0000	0.633	0	0	0
21/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
21/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	2,084.0000	2,061.0000	(1.104)	0	0	0
21/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	188.0000	192.0000	2.128	0	0	0
21/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	114.0000	113.0000	(0.877)	0	0	0
21/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,218.0000	1,244.0000	2.135	0	0	0
21/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,124.0000	2,151.0000	1.271	0	0	0
21/10/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,980.0000	3,954.0000	(0.653)	0	0	0
21/10/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	44.0000	44.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,940.0000	5,913.0000	(0.455)	0	0	0
21/10/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	4,028.0000	4,002.0000	(0.645)	0	0	0
21/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
21/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,130.0000	2,107.0000	(1.080)	0	0	0
21/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	43.0000	43.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	25.0000	25.0000	-	0	0	0
21/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,989.0000	5,963.0000	(0.434)	0	0	0
21/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,971.0000	7,944.0000	(0.339)	0	0	0
21/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,921.0000	7,895.0000	(0.328)	0	0	0
21/10/2009	\$ / R	2010/12/13			Currency Future	7.9226	7.9495	0.340	0.0000	0.0000	0
21/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	634.0000	648.0000	2.208	0	0	0
21/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	535.0000	547.0000	2.243	0	0	0
21/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	1,007.0000	991.0000	(1.589)	0	0	0
21/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	862.0000	847.0000	(1.740)	0	0	0
21/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	479.0000	490.0000	2.296	0	0	0
21/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	520.0000	532.0000	2.308	0	0	0
21/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	897.0000	883.0000	(1.561)	0	0	0
21/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	726.0000	713.0000	(1.791)	0	0	0
21/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,044.0000	1,028.0000	(1.533)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	653.0000	669.0000	2.450	0	0	0
21/10/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	616.0000	630.0000	2.273	0	0	0
21/10/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	582.0000	595.0000	2.234	0	0	0
21/10/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	693.0000	681.0000	(1.732)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	630.0000	619.0000	(1.746)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	599.0000	612.0000	2.170	0	0	0
21/10/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	492.0000	504.0000	2.439	0	0	0
21/10/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	970.0000	954.0000	(1.649)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	759.0000	746.0000	(1.713)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	466.0000	477.0000	2.361	0	0	0
21/10/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	565.0000	578.0000	2.301	0	0	0
21/10/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	827.0000	813.0000	(1.693)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	793.0000	779.0000	(1.765)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	550.0000	562.0000	2.182	0	0	0
21/10/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	673.0000	690.0000	2.526	0	0	0
21/10/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	601.0000	590.0000	(1.830)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,120.0000	1,103.0000	(1.518)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	454.0000	465.0000	2.423	0	0	0
21/10/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	661.0000	649.0000	(1.815)	0	0	0
21/10/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	442.0000	452.0000	2.262	0	0	117
21/10/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,833.0000	2,860.0000	0.953	0	0	0
21/10/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,015.0000	2,042.0000	1.340	0	0	0
21/10/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,878.0000	1,904.0000	1.384	0	0	0
21/10/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,527.0000	3,554.0000	0.766	0	0	0
21/10/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	55.0000	55.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	3,975.0000	4,002.0000	0.679	0	0	0
21/10/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,067.0000	1,088.0000	1.968	0	0	0
21/10/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,584.0000	2,561.0000	(0.890)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	245.0000	239.0000	(2.449)	0	0	0
21/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
21/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,541.0000	2,567.0000	1.023	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,638.0000	2,665.0000	1.024	0	0	0
21/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,626.0000	3,653.0000	0.745	0	0	0
21/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	206.0000	210.0000	1.942	0	0	0
21/10/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,082.0000	1,065.0000	(1.571)	0	0	0
21/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,387.0000	4,362.0000	(0.570)	0	0	0
21/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
21/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	76.0000	76.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	323.0000	316.0000	(2.167)	0	0	0
21/10/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,342.0000	6,316.0000	(0.410)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,168.0000	8,142.0000	(0.318)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	946.0000	965.0000	2.008	0	0	0
21/10/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,316.0000	8,290.0000	(0.313)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,699.0000	1,725.0000	1.530	0	0	0
21/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,290.0000	4,265.0000	(0.583)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
21/10/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,825.0000	3,852.0000	0.706	0	0	0
21/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	2,981.0000	3,008.0000	0.906	0	0	0
21/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
21/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	224.0000	228.0000	1.786	0	0	0
21/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	302.0000	296.0000	(1.987)	0	0	0
21/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,401.0000	2,379.0000	(0.916)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	975.0000	995.0000	2.051	0	0	0
21/10/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
21/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	70.0000	70.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,311.0000	2,289.0000	(0.952)	0	0	0
21/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
21/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,743.0000	1,769.0000	1.492	0	0	0
21/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,194.0000	4,169.0000	(0.596)	0	0	0
21/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	210.0000	215.0000	2.381	0	0	0
21/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,096.0000	6,070.0000	(0.427)	0	0	0
21/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
21/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	42.0000	43.0000	2.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,145.0000	6,119.0000	(0.423)	0	0	0
21/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
21/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
21/10/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	234.0000	238.0000	1.709	0	0	0
21/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
21/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,119.0000	8,093.0000	(0.320)	0	0	0
21/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,146.0000	4,121.0000	(0.603)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
21/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,070.0000	8,044.0000	(0.322)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	194.0000	189.0000	(2.577)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	210.0000	205.0000	(2.381)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,167.0000	1,189.0000	1.885	0	0	0
21/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	46.0000	46.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
21/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
21/10/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	390.0000	382.0000	(2.051)	0	0	0
21/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,243.0000	6,217.0000	(0.416)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	863.0000	881.0000	2.086	0	0	0
21/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,925.0000	3,952.0000	0.688	0	0	0
21/10/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
21/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	96.0000	95.0000	(1.042)	0	0	0
21/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,492.0000	2,470.0000	(0.883)	0	0	0
21/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,676.0000	3,703.0000	0.734	0	0	0
21/10/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,217.0000	8,191.0000	(0.316)	0	0	0
21/10/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	194.0000	198.0000	2.062	0	0	0
21/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,932.0000	2,958.0000	0.887	0	0	0
21/10/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,722.0000	2,699.0000	(0.845)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	282.0000	276.0000	(2.128)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,133.0000	1,154.0000	1.853	0	0	0
21/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,687.0000	2,713.0000	0.968	0	0	0
21/10/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,414.0000	8,388.0000	(0.309)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,440.0000	6,414.0000	(0.404)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,483.0000	4,458.0000	(0.558)	0	0	0
21/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
21/10/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
21/10/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,629.0000	4,603.0000	(0.562)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,562.0000	8,536.0000	(0.304)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,568.0000	1,595.0000	1.722	0	0	0
21/10/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
21/10/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
21/10/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,587.0000	6,562.0000	(0.380)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,612.0000	1,638.0000	1.613	0	0	0
21/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	198.0000	202.0000	2.020	0	0	0
21/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	367.0000	359.0000	(2.180)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	890.0000	909.0000	2.135	0	0	0
21/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,676.0000	2,653.0000	(0.859)	0	0	0
21/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
21/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,580.0000	4,555.0000	(0.546)	0	0	0
21/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,266.0000	2,244.0000	(0.971)	0	0	0
21/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
21/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,477.0000	3,504.0000	0.777	0	0	0
21/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,492.0000	2,519.0000	1.083	0	0	0
21/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,512.0000	8,486.0000	(0.305)	0	0	0
21/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,538.0000	6,512.0000	(0.398)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/10/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	414.0000	405.0000	(2.174)	0	0	0
21/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	191.0000	194.0000	1.571	0	0	0
21/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	836.0000	855.0000	2.273	0	0	0
21/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,526.0000	1,552.0000	1.704	0	0	0
21/10/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	103.0000	102.0000	(0.971)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	1,969.0000	1,995.0000	1.320	0	0	0
21/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,768.0000	2,745.0000	(0.831)	0	0	0
21/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,677.0000	4,652.0000	(0.535)	0	0	0
21/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	239.0000	244.0000	2.092	0	0	0
21/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,194.0000	6,168.0000	(0.420)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,611.0000	8,585.0000	(0.302)	0	0	0
21/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
21/10/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,242.0000	4,217.0000	(0.589)	0	0	0
21/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
21/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
21/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
21/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,292.0000	6,267.0000	(0.397)	0	0	0
21/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,637.0000	6,611.0000	(0.392)	0	0	0
21/10/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	215.0000	219.0000	1.860	0	0	0
21/10/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,444.0000	2,471.0000	1.105	0	0	0
21/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,538.0000	2,515.0000	(0.906)	0	0	0
21/10/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,435.0000	4,410.0000	(0.564)	0	0	0
21/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,427.0000	3,454.0000	0.788	0	0	0
21/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,875.0000	3,902.0000	0.697	0	0	0
21/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,339.0000	4,313.0000	(0.599)	0	0	0
21/10/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,788.0000	1,814.0000	1.454	0	0	0
21/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,005.0000	1,025.0000	1.990	0	0	0
21/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
21/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
21/10/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
21/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,736.0000	2,762.0000	0.950	0	0	0
21/10/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	219.0000	224.0000	2.283	0	0	0
21/10/2009	\$ / R	2010/12/13	14.05	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
21/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	2,883.0000	2,909.0000	0.902	0	0	0
21/10/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,365.0000	8,339.0000	(0.311)	0	0	0
21/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	229.0000	233.0000	1.747	0	0	0
21/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,100.0000	1,121.0000	1.909	0	0	0
21/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
21/10/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,356.0000	2,334.0000	(0.934)	0	0	0
21/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,391.0000	6,365.0000	(0.407)	0	0	0
21/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	1,923.0000	1,950.0000	1.404	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
21/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
21/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	227.0000	221.0000	(2.643)	0	0	0
21/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,784.0000	2,811.0000	0.970	0	0	0
21/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,776.0000	3,803.0000	0.715	0	0	0
21/10/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,832.0000	1,859.0000	1.474	0	0	0
21/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
21/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,726.0000	3,753.0000	0.725	0	0	0
21/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	263.0000	257.0000	(2.281)	0	0	0
21/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,036.0000	1,056.0000	1.931	0	0	0
21/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,447.0000	2,424.0000	(0.940)	0	0	0
21/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,266.0000	8,240.0000	(0.315)	0	0	0
21/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,074.0000	4,101.0000	0.663	0	0	0
21/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,080.0000	3,107.0000	0.877	0	0	0
21/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,109.0000	2,136.0000	1.280	0	0	0
21/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,971.0000	7,945.0000	(0.326)	0	0	0
21/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	44.0000	44.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,998.0000	5,972.0000	(0.433)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	168.0000	166.0000	(1.190)	0	0	0
21/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,240.0000	1,266.0000	2.097	0	0	0
21/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	36.0000	36.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	249.0000	253.0000	1.606	0	0	0
21/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
21/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,176.0000	2,154.0000	(1.011)	0	0	0
21/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
21/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	4,050.0000	4,024.0000	(0.642)	0	0	0
21/10/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	39.0000	39.0000	-	0	0	0
21/10/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,202.0000	1,227.0000	2.080	0	0	0
21/10/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	179.0000	177.0000	(1.117)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	244.0000	248.0000	1.639	0	0	0
21/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,221.0000	2,199.0000	(0.991)	0	0	0
21/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,062.0000	2,089.0000	1.309	0	0	0
21/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	4,098.0000	4,073.0000	(0.610)	0	0	0
21/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	121.0000	122.0000	0.826	0	0	0
21/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,030.0000	3,057.0000	0.891	0	0	0
21/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
21/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,025.0000	4,051.0000	0.646	0	0	0
21/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	6,047.0000	6,021.0000	(0.430)	0	0	0
21/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	8,021.0000	7,994.0000	(0.337)	0	0	0
21/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
21/10/2009	£ / R	2009/12/14			Currency Future	12.2009	12.3758	1.434	12.7200	12.2300	37,707
21/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	186.0000	138.0000	(25.806)	0	0	0
21/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	655.0000	526.0000	(19.695)	0	0	0
21/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,249.0000	9,074.0000	(1.892)	0	0	0
21/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	45.0000	57.0000	26.667	0	0	0
21/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,408.0000	3,234.0000	(5.106)	0	0	0
21/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,251.0000	4,426.0000	4.117	0	0	0
21/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	487.0000	614.0000	26.078	0	0	0
21/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	695.0000	563.0000	(18.993)	0	0	0
21/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,299.0000	9,124.0000	(1.882)	0	0	0
21/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,977.0000	1,809.0000	(8.498)	0	0	0
21/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,261.0000	2,434.0000	7.651	0	0	0
21/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	146.0000	189.0000	29.452	0	0	0
21/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,640.0000	1,475.0000	(10.061)	0	0	0
21/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,199.0000	9,025.0000	(1.892)	0	0	0
21/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,360.0000	2,533.0000	7.331	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,706.0000	3,532.0000	(4.695)	0	0	0
21/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	41.0000	51.0000	24.390	0	0	0
21/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,607.0000	2,781.0000	6.674	0	0	0
21/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,253.0000	3,428.0000	5.380	0	0	0
21/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	221.0000	167.0000	(24.434)	0	0	0
21/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	156.0000	202.0000	29.487	0	0	0
21/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,200.0000	7,025.0000	(2.431)	0	0	0
21/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,026.0000	1,857.0000	(8.342)	0	0	0
21/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,751.0000	5,576.0000	(3.043)	0	0	0
21/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	433.0000	326.0000	(24.711)	0	0	0
21/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,100.0000	5,926.0000	(2.852)	0	0	0
21/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,800.0000	7,625.0000	(2.244)	0	0	0
21/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,150.0000	6,975.0000	(2.448)	0	0	0
21/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,010.0000	2,838.0000	(5.714)	0	0	0
21/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,700.0000	7,525.0000	(2.273)	0	0	0
21/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,756.0000	2,930.0000	6.313	0	0	0
21/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,201.0000	5,027.0000	(3.346)	0	0	0
21/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,623.0000	1,796.0000	10.659	0	0	0
21/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,721.0000	1,894.0000	10.052	0	0	0
21/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,999.0000	8,825.0000	(1.934)	0	0	0
21/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,284.0000	1,454.0000	13.240	0	0	0
21/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,332.0000	1,503.0000	12.838	0	0	0
21/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	234.0000	301.0000	28.632	0	0	0
21/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,752.0000	3,927.0000	4.664	0	0	0
21/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,149.0000	8,975.0000	(1.902)	0	0	0
21/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	422.0000	542.0000	28.436	0	0	0
21/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	871.0000	1,024.0000	17.566	0	0	0
21/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
21/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,254.0000	4,080.0000	(4.090)	0	0	0
21/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,911.0000	2,739.0000	(5.909)	0	0	0
21/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
21/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	336.0000	257.0000	(23.512)	0	0	0
21/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	250.0000	327.0000	30.800	0	0	0
21/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	70.0000	48.0000	(31.429)	0	0	0
21/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,952.0000	4,126.0000	4.403	0	0	0
21/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,756.0000	3,582.0000	(4.633)	0	0	0
21/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	128.0000	165.0000	28.906	0	0	0
21/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	399.0000	302.0000	(24.311)	0	0	0
21/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,105.0000	3,931.0000	(4.239)	0	0	0
21/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,601.0000	4,776.0000	3.804	0	0	0
21/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	63.0000	45.0000	(28.571)	0	0	0
21/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
21/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,551.0000	4,726.0000	3.845	0	0	0
21/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,749.0000	8,575.0000	(1.989)	0	0	0
21/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,310.0000	2,484.0000	7.532	0	0	0
21/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,802.0000	3,977.0000	4.603	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,868.0000	2,041.0000	9.261	0	0	0
21/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	86.0000	60.0000	(30.233)	0	0	0
21/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,929.0000	1,761.0000	(8.709)	0	0	0
21/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,801.0000	5,626.0000	(3.017)	0	0	0
21/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,467.0000	2,296.0000	(6.931)	0	0	0
21/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,750.0000	6,575.0000	(2.593)	0	0	0
21/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	141.0000	103.0000	(26.950)	0	0	0
21/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	167.0000	216.0000	29.341	0	0	0
21/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	707.0000	851.0000	20.368	0	0	0
21/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	914.0000	1,071.0000	17.177	0	0	0
21/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,300.0000	7,125.0000	(2.397)	0	0	0
21/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
21/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,549.0000	9,374.0000	(1.833)	0	0	0
21/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
21/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	616.0000	490.0000	(20.455)	0	0	0
21/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,770.0000	1,943.0000	9.774	0	0	0
21/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,050.0000	5,876.0000	(2.876)	0	0	0
21/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,750.0000	7,575.0000	(2.258)	0	0	0
21/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,477.0000	1,649.0000	11.645	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,752.0000	4,578.0000	(3.662)	0	0	0
21/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,263.0000	1,106.0000	(12.431)	0	0	0
21/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	777.0000	639.0000	(17.761)	0	0	0
21/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
21/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,201.0000	4,376.0000	4.166	0	0	0
21/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,301.0000	5,127.0000	(3.282)	0	0	0
21/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,055.0000	3,881.0000	(4.291)	0	0	0
21/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,565.0000	2,394.0000	(6.667)	0	0	0
21/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	64.0000	82.0000	28.125	0	0	0
21/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	287.0000	383.0000	33.449	0	0	0
21/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,104.0000	3,278.0000	5.606	0	0	0
21/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,152.0000	4,977.0000	(3.397)	0	0	0
21/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,050.0000	7,875.0000	(2.174)	0	0	0
21/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,961.0000	2,788.0000	(5.843)	0	0	0
21/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,459.0000	2,632.0000	7.035	0	0	0
21/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,497.0000	1,335.0000	(10.822)	0	0	0
21/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	120.0000	155.0000	29.167	0	0	0
21/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,308.0000	3,135.0000	(5.230)	0	0	0
21/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
21/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
21/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	819.0000	679.0000	(17.094)	0	0	0
21/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,806.0000	3,632.0000	(4.572)	0	0	0
21/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	204.0000	264.0000	29.412	0	0	0
21/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,368.0000	2,198.0000	(7.179)	0	0	0
21/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,557.0000	2,731.0000	6.805	0	0	0
21/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	362.0000	475.0000	31.215	0	0	0
21/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	503.0000	388.0000	(22.863)	0	0	0
21/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
21/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,002.0000	4,176.0000	4.348	0	0	0
21/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,557.0000	3,383.0000	(4.892)	0	0	0
21/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,356.0000	1,196.0000	(11.799)	0	0	0
21/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
21/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
21/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	8,000.0000	7,825.0000	(2.188)	0	0	0
21/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,574.0000	1,747.0000	10.991	0	0	0
21/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	218.0000	282.0000	29.358	0	0	0
21/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	787.0000	936.0000	18.933	0	0	0
21/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
21/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	6,000.0000	5,826.0000	(2.900)	0	0	0
21/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,188.0000	1,358.0000	14.310	0	0	0
21/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,699.0000	9,524.0000	(1.804)	0	0	0
21/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,499.0000	9,324.0000	(1.842)	0	0	0
21/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,401.0000	5,227.0000	(3.222)	0	0	0
21/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,706.0000	2,880.0000	6.430	0	0	0
21/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,615.0000	2,443.0000	(6.577)	0	0	0
21/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
21/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,251.0000	5,077.0000	(3.314)	0	0	0
21/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	24.0000	21.0000	(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
21/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	106.0000	75.0000	(29.245)	0	0	0
21/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
21/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,000.0000	6,825.0000	(2.500)	0	0	0
21/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,380.0000	1,552.0000	12.464	0	0	0
21/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,550.0000	7,375.0000	(2.318)	0	0	0
21/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	556.0000	689.0000	23.921	0	0	0
21/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,250.0000	7,075.0000	(2.414)	0	0	0
21/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	367.0000	279.0000	(23.978)	0	0	0
21/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,544.0000	1,381.0000	(10.557)	0	0	0
21/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,075.0000	1,906.0000	(8.145)	0	0	0
21/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,417.0000	2,247.0000	(7.034)	0	0	0
21/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,004.0000	3,179.0000	5.826	0	0	0
21/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,005.0000	3,831.0000	(4.345)	0	0	0
21/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	391.0000	508.0000	29.923	0	0	0
21/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,551.0000	5,376.0000	(3.153)	0	0	0
21/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	78.0000	54.0000	(30.769)	0	0	0
21/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	268.0000	354.0000	32.090	0	0	0
21/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	60.0000	77.0000	28.333	0	0	0
21/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,880.0000	1,713.0000	(8.883)	0	0	0
21/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,736.0000	1,570.0000	(9.562)	0	0	0
21/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,002.0000	4,827.0000	(3.499)	0	0	0
21/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,855.0000	3,029.0000	6.095	0	0	0
21/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,163.0000	2,336.0000	7.998	0	0	0
21/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,687.0000	1,522.0000	(9.781)	0	0	0
21/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
21/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,399.0000	9,224.0000	(1.862)	0	0	0
21/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,250.0000	6,076.0000	(2.784)	0	0	0
21/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,929.0000	1,761.0000	(8.709)	0	0	0
21/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	46.0000	27.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,350.0000	8,175.0000	(2.096)	0	0	0
21/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,159.0000	2,986.0000	(5.476)	0	0	0
21/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,154.0000	3,328.0000	5.517	0	0	0
21/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,259.0000	3,085.0000	(5.339)	0	0	0
21/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,309.0000	1,151.0000	(12.070)	0	0	0
21/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,819.0000	1,992.0000	9.511	0	0	0
21/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	261.0000	199.0000	(23.755)	0	0	0
21/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
21/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,350.0000	6,176.0000	(2.740)	0	0	0
21/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,351.0000	4,526.0000	4.022	0	0	0
21/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	178.0000	231.0000	29.775	0	0	0
21/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,081.0000	929.0000	(14.061)	0	0	0
21/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,209.0000	3,036.0000	(5.391)	0	0	0
21/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
21/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,204.0000	4,030.0000	(4.139)	0	0	0
21/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,516.0000	2,345.0000	(6.797)	0	0	0
21/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,354.0000	4,180.0000	(3.996)	0	0	0
21/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	592.0000	729.0000	23.142	0	0	0
21/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,805.0000	2,980.0000	6.239	0	0	0
21/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
21/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,417.0000	2,247.0000	(7.034)	0	0	0
21/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,592.0000	1,428.0000	(10.302)	0	0	0
21/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	668.0000	809.0000	21.108	0	0	0
21/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	577.0000	455.0000	(21.144)	0	0	0
21/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	829.0000	980.0000	18.215	0	0	0
21/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,812.0000	2,640.0000	(6.117)	0	0	0
21/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	4.0000	-	0	0	0

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21/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	43.0000	54.0000	25.581	0	0	0
21/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	117.0000	83.0000	(29.060)	0	0	0
21/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,270.0000	2,100.0000	(7.489)	0	0	0
21/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,200.0000	6,026.0000	(2.806)	0	0	0
21/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	283.0000	217.0000	(23.322)	0	0	0
21/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	240.0000	182.0000	(24.167)	0	0	0
21/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	170.0000	125.0000	(26.471)	0	0	0
21/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	57.0000	72.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	155.0000	114.0000	(26.452)	0	0	0
21/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	468.0000	356.0000	(23.932)	0	0	0
21/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,049.0000	8,875.0000	(1.923)	0	0	0
21/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,123.0000	1,954.0000	(7.960)	0	0	0
21/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,200.0000	8,025.0000	(2.134)	0	0	0
21/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	334.0000	443.0000	32.635	0	0	0
21/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,652.0000	3,827.0000	4.792	0	0	0
21/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,656.0000	3,483.0000	(4.732)	0	0	0
21/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	68.0000	87.0000	27.941	0	0	0
21/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	454.0000	578.0000	27.313	0	0	0
21/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	64.0000	82.0000	28.125	0	0	0
21/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	307.0000	412.0000	34.202	0	0	0
21/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,114.0000	2,286.0000	8.136	0	0	0
21/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,862.0000	2,689.0000	(6.045)	0	0	0
21/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
21/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	203.0000	152.0000	(25.123)	0	0	0
21/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,457.0000	3,284.0000	(5.004)	0	0	0
21/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,172.0000	2,003.0000	(7.781)	0	0	0
21/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	21.10	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
21/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,150.0000	7,975.0000	(2.147)	0	0	0
21/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,849.0000	8,675.0000	(1.966)	0	0	0
21/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,701.0000	5,526.0000	(3.070)	0	0	0
21/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,263.0000	1,106.0000	(12.431)	0	0	0
21/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,403.0000	4,229.0000	(3.952)	0	0	0
21/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
21/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,356.0000	1,196.0000	(11.799)	0	0	0
21/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,409.0000	2,583.0000	7.223	0	0	0
21/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,451.0000	5,277.0000	(3.192)	0	0	0
21/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,901.0000	5,726.0000	(2.966)	0	0	0
21/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	51.0000	64.0000	25.490	0	0	0
21/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,650.0000	7,475.0000	(2.288)	0	0	0
21/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	957.0000	1,118.0000	16.823	0	0	0
21/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,507.0000	3,334.0000	(4.933)	0	0	0
21/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	991.0000	843.0000	(14.934)	0	0	0
21/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,902.0000	4,728.0000	(3.550)	0	0	0
21/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,653.0000	4,479.0000	(3.740)	0	0	0
21/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,217.0000	1,061.0000	(12.818)	0	0	0
21/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	136.0000	177.0000	30.147	0	0	0
21/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	129.0000	93.0000	(27.907)	0	0	0
21/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	81.0000	105.0000	29.630	0	0	0
21/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,400.0000	7,225.0000	(2.365)	0	0	0
21/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,450.0000	1,288.0000	(11.172)	0	0	0
21/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,150.0000	5,976.0000	(2.829)	0	0	0
21/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	87.0000	112.0000	28.736	0	0	0
21/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	735.0000	601.0000	(18.231)	0	0	0
21/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	629.0000	769.0000	22.258	0	0	0
21/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
21/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,099.0000	8,925.0000	(1.912)	0	0	0
21/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	306.0000	237.0000	(22.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,900.0000	6,725.0000	(2.536)	0	0	0
21/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,036.0000	886.0000	(14.479)	0	0	0
21/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
21/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
21/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,899.0000	8,725.0000	(1.955)	0	0	0
21/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,850.0000	6,675.0000	(2.555)	0	0	0
21/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,544.0000	1,381.0000	(10.557)	0	0	0
21/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	56.0000	42.0000	(25.000)	0	0	0
21/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,832.0000	1,665.0000	(9.116)	0	0	0
21/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	45.0000	57.0000	26.667	0	0	0
21/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,607.0000	3,433.0000	(4.824)	0	0	0
21/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,050.0000	6,875.0000	(2.482)	0	0	0
21/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,880.0000	1,713.0000	(8.883)	0	0	0
21/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,852.0000	4,678.0000	(3.586)	0	0	0
21/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,651.0000	5,476.0000	(3.097)	0	0	0
21/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
21/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,905.0000	3,079.0000	5.990	0	0	0
21/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,141.0000	1,310.0000	14.812	0	0	0
21/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	521.0000	651.0000	24.952	0	0	0
21/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,102.0000	4,927.0000	(3.430)	0	0	0
21/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,508.0000	2,682.0000	6.938	0	0	0
21/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,052.0000	4,877.0000	(3.464)	0	0	0
21/10/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,955.0000	3,781.0000	(4.399)	0	0	0
21/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	33.0000	41.0000	24.242	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,100.0000	6,925.0000	(2.465)	0	0	0
21/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,649.0000	9,474.0000	(1.814)	0	0	0
21/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	57.0000	72.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,449.0000	9,274.0000	(1.852)	0	0	0
21/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,966.0000	2,139.0000	8.800	0	0	0
21/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	92.0000	119.0000	29.348	0	0	0
21/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,110.0000	2,937.0000	(5.563)	0	0	0
21/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,016.0000	2,188.0000	8.532	0	0	0
21/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	92.0000	119.0000	29.348	0	0	0
21/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
21/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	35.0000	43.0000	22.857	0	0	0
21/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,955.0000	3,129.0000	5.888	0	0	0
21/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
21/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,917.0000	2,090.0000	9.025	0	0	0
21/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,046.0000	1,214.0000	16.061	0	0	0
21/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	991.0000	843.0000	(14.934)	0	0	0
21/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,429.0000	1,600.0000	11.966	0	0	0
21/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,450.0000	7,275.0000	(2.349)	0	0	0
21/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,784.0000	1,617.0000	(9.361)	0	0	0
21/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,052.0000	4,226.0000	4.294	0	0	0
21/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,221.0000	2,051.0000	(7.654)	0	0	0
21/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,601.0000	5,426.0000	(3.124)	0	0	0
21/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,526.0000	1,698.0000	11.271	0	0	0
21/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
21/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,592.0000	1,428.0000	(10.302)	0	0	0
21/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,301.0000	4,476.0000	4.069	0	0	0
21/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
21/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,172.0000	2,003.0000	(7.781)	0	0	0
21/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,500.0000	7,325.0000	(2.333)	0	0	0
21/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,250.0000	8,075.0000	(2.121)	0	0	0
21/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
21/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,126.0000	973.0000	(13.588)	0	0	0
21/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,154.0000	3,981.0000	(4.165)	0	0	0
21/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,467.0000	2,296.0000	(6.931)	0	0	0
21/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,600.0000	7,425.0000	(2.303)	0	0	0
21/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,501.0000	5,327.0000	(3.163)	0	0	0
21/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
21/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,951.0000	5,776.0000	(2.941)	0	0	0
21/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,664.0000	2,492.0000	(6.456)	0	0	0
21/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	77.0000	98.0000	27.273	0	0	0
21/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,852.0000	4,027.0000	4.543	0	0	0
21/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,862.0000	2,689.0000	(6.045)	0	0	0
21/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,081.0000	929.0000	(14.061)	0	0	0
21/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,001.0000	1,166.0000	16.484	0	0	0
21/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	15.0000	18.0000	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
21/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,353.0000	3,528.0000	5.219	0	0	0
21/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
21/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	60.0000	77.0000	28.333	0	0	0
21/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,599.0000	9,424.0000	(1.823)	0	0	0
21/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	43.0000	54.0000	25.581	0	0	0
21/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,060.0000	2,887.0000	(5.654)	0	0	0
21/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,950.0000	7,775.0000	(2.201)	0	0	0
21/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,319.0000	2,149.0000	(7.331)	0	0	0
21/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,497.0000	1,335.0000	(10.822)	0	0	0
21/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,602.0000	3,777.0000	4.858	0	0	0
21/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,763.0000	2,591.0000	(6.225)	0	0	0
21/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,450.0000	6,276.0000	(2.698)	0	0	0
21/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,713.0000	2,541.0000	(6.340)	0	0	0
21/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,171.0000	1,017.0000	(13.151)	0	0	0
21/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,400.0000	8,225.0000	(2.083)	0	0	0
21/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,687.0000	1,522.0000	(9.781)	0	0	0
21/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,309.0000	1,151.0000	(12.070)	0	0	0
21/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,736.0000	1,570.0000	(9.562)	0	0	0
21/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	72.0000	92.0000	27.778	0	0	0
21/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,221.0000	2,051.0000	(7.654)	0	0	0
21/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	81.0000	105.0000	29.630	0	0	0
21/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
21/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,100.0000	7,925.0000	(2.160)	0	0	0
21/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,657.0000	2,831.0000	6.549	0	0	0
21/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,552.0000	3,727.0000	4.927	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
21/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,351.0000	5,177.0000	(3.252)	0	0	0
21/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,453.0000	4,279.0000	(3.907)	0	0	0
21/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,687.0000	1,522.0000	(9.781)	0	0	0
21/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,350.0000	7,175.0000	(2.381)	0	0	0
21/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,929.0000	1,761.0000	(8.709)	0	0	0
21/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,450.0000	8,275.0000	(2.071)	0	0	0
21/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,902.0000	4,077.0000	4.485	0	0	0
21/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,349.0000	9,174.0000	(1.872)	0	0	0
21/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,600.0000	6,425.0000	(2.652)	0	0	0
21/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,503.0000	3,677.0000	4.967	0	0	0
21/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,403.0000	3,578.0000	5.143	0	0	0
21/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,450.0000	1,288.0000	(11.172)	0	0	0
21/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,401.0000	4,576.0000	3.976	0	0	0
21/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,358.0000	3,185.0000	(5.152)	0	0	0
21/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,503.0000	4,329.0000	(3.864)	0	0	0
21/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	68.0000	87.0000	27.941	0	0	0
21/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,672.0000	1,845.0000	10.347	0	0	0
21/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	747.0000	893.0000	19.545	0	0	0
21/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	54.0000	68.0000	25.926	0	0	0
21/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	96.0000	67.0000	(30.208)	0	0	0
21/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,403.0000	1,242.0000	(11.475)	0	0	0
21/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,650.0000	6,475.0000	(2.632)	0	0	0
21/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,303.0000	3,478.0000	5.298	0	0	0
21/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,217.0000	1,061.0000	(12.818)	0	0	0
21/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	51.0000	64.0000	25.490	0	0	0
21/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,453.0000	3,627.0000	5.039	0	0	0
21/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	191.0000	247.0000	29.319	0	0	0
21/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,650.0000	8,475.0000	(2.023)	0	0	0
21/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	540.0000	421.0000	(22.037)	0	0	0
21/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,400.0000	6,226.0000	(2.719)	0	0	0
21/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,702.0000	4,528.0000	(3.701)	0	0	0
21/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,784.0000	1,617.0000	(9.361)	0	0	0
21/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,700.0000	8,525.0000	(2.011)	0	0	0
21/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,949.0000	8,775.0000	(1.944)	0	0	0
21/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,451.0000	4,626.0000	3.932	0	0	0
21/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,950.0000	6,775.0000	(2.518)	0	0	0
21/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	861.0000	719.0000	(16.492)	0	0	0
21/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	105.0000	136.0000	29.524	0	0	0
21/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,065.0000	2,237.0000	8.329	0	0	0
21/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,054.0000	3,229.0000	5.730	0	0	0
21/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	120.0000	155.0000	29.167	0	0	0
21/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,952.0000	4,778.0000	(3.514)	0	0	0
21/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	819.0000	679.0000	(17.094)	0	0	0
21/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	904.0000	760.0000	(15.929)	0	0	0
21/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	42.0000	36.0000	(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
21/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,093.0000	1,261.0000	15.371	0	0	0
21/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	35.0000	43.0000	22.857	0	0	0
21/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,961.0000	2,788.0000	(5.843)	0	0	0
21/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,713.0000	2,541.0000	(6.340)	0	0	0
21/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	98.0000	127.0000	29.592	0	0	0
21/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
21/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
21/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	112.0000	145.0000	29.464	0	0	0
21/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,977.0000	1,809.0000	(8.498)	0	0	0
21/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,450.0000	1,288.0000	(11.172)	0	0	0
21/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
21/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,700.0000	6,525.0000	(2.612)	0	0	0
21/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
21/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,500.0000	6,326.0000	(2.677)	0	0	0
21/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,802.0000	4,628.0000	(3.623)	0	0	0
21/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,368.0000	2,198.0000	(7.179)	0	0	0
21/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	51.0000	64.0000	25.490	0	0	0
21/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	87.0000	112.0000	28.736	0	0	0
21/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,500.0000	8,325.0000	(2.059)	0	0	0
21/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,036.0000	886.0000	(14.479)	0	0	0
21/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	948.0000	801.0000	(15.506)	0	0	0
21/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,800.0000	6,625.0000	(2.574)	0	0	0
21/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,203.0000	3,378.0000	5.464	0	0	0
21/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,212.0000	2,385.0000	7.821	0	0	0
21/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,236.0000	1,406.0000	13.754	0	0	0
21/10/2009	£ / R	2009/12/14	21.00	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
21/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,799.0000	8,625.0000	(1.977)	0	0	0
21/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	33.0000	41.0000	24.242	0	0	0
21/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,832.0000	1,665.0000	(9.116)	0	0	0
21/10/2009	£ / R	2010/03/15			Currency Future	12.4045	12.5808	1.421	12.6300	12.5500	981
21/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
21/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,149.0000	8,973.0000	(1.924)	0	0	0
21/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,060.0000	5,886.0000	(2.871)	0	0	0
21/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,105.0000	2,939.0000	(5.346)	0	0	0
21/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,173.0000	3,347.0000	5.484	0	0	0
21/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	0.0000	1,967.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,026.0000	3,200.0000	5.750	0	0	0
21/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	482.0000	565.0000	17.220	0	0	0
21/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,053.0000	7,877.0000	(2.186)	0	0	0
21/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	59.0000	70.0000	18.644	0	0	0
21/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
21/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
21/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,155.0000	6,980.0000	(2.446)	0	0	0
21/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,170.0000	2,013.0000	(7.235)	0	0	0
21/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	139.0000	118.0000	(15.108)	0	0	0
21/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,196.0000	2,368.0000	7.832	0	0	0
21/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	84.0000	74.0000	(11.905)	0	0	0
21/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,953.0000	7,777.0000	(2.213)	0	0	0
21/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	412.0000	340.0000	(17.476)	0	0	0
21/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	343.0000	399.0000	16.327	0	0	0
21/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,248.0000	9,073.0000	(1.892)	0	0	0
21/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	578.0000	485.0000	(16.090)	0	0	0
21/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,341.0000	2,514.0000	7.390	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,255.0000	7,080.0000	(2.412)	0	0	0
21/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	124.0000	144.0000	16.129	0	0	0
21/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,056.0000	6,880.0000	(2.494)	0	0	0
21/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,489.0000	1,655.0000	11.148	0	0	0
21/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,961.0000	5,786.0000	(2.936)	0	0	0
21/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	388.0000	319.0000	(17.784)	0	0	0
21/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,761.0000	1,610.0000	(8.575)	0	0	0
21/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,914.0000	2,750.0000	(5.628)	0	0	0
21/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,648.0000	9,472.0000	(1.824)	0	0	0
21/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	0.0000	4,186.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	643.0000	749.0000	16.485	0	0	0
21/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,209.0000	4,384.0000	4.158	0	0	0
21/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	109.0000	96.0000	(11.927)	0	0	0
21/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	0.0000	7,827.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	617.0000	721.0000	16.856	0	0	0
21/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	889.0000	769.0000	(13.498)	0	0	0
21/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,051.0000	2,223.0000	8.386	0	0	0
21/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,498.0000	9,322.0000	(1.853)	0	0	0
21/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,076.0000	3,904.0000	(4.220)	0	0	0
21/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,049.0000	8,873.0000	(1.945)	0	0	0
21/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,654.0000	7,478.0000	(2.299)	0	0	0
21/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,398.0000	1,563.0000	11.803	0	0	0
21/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,131.0000	1,293.0000	14.324	0	0	0
21/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,448.0000	9,272.0000	(1.863)	0	0	0
21/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,326.0000	1,187.0000	(10.483)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,849.0000	8,674.0000	(1.978)	0	0	0
21/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,684.0000	3,515.0000	(4.587)	0	0	0
21/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	815.0000	700.0000	(14.110)	0	0	0
21/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,102.0000	7,927.0000	(2.160)	0	0	0
21/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,066.0000	4,891.0000	(3.454)	0	0	0
21/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,557.0000	4,732.0000	3.840	0	0	0
21/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,662.0000	5,488.0000	(3.073)	0	0	0
21/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,439.0000	2,612.0000	7.093	0	0	0
21/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,698.0000	9,522.0000	(1.815)	0	0	0
21/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	0.0000	5,836.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
21/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,454.0000	7,279.0000	(2.348)	0	0	0
21/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,093.0000	1,249.0000	14.273	0	0	0
21/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,856.0000	6,681.0000	(2.553)	0	0	0
21/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
21/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,057.0000	2,891.0000	(5.430)	0	0	0
21/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,672.0000	1,523.0000	(8.911)	0	0	0
21/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,099.0000	8,923.0000	(1.934)	0	0	0
21/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,263.0000	1,427.0000	12.985	0	0	0
21/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	0.0000	3,855.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	370.0000	430.0000	16.216	0	0	0
21/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	127.0000	112.0000	(11.811)	0	0	0
21/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	547.0000	458.0000	(16.271)	0	0	0
21/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,962.0000	4,137.0000	4.417	0	0	0
21/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,003.0000	2,175.0000	8.587	0	0	0
21/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,358.0000	4,533.0000	4.016	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	330.0000	385.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	0.0000	148.0000	100.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
21/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	93.0000	82.0000	(11.828)	0	0	0
21/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
21/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	610.0000	511.0000	(16.230)	0	0	0
21/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,110.0000	5,935.0000	(2.864)	0	0	0
21/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	592.0000	693.0000	17.061	0	0	0
21/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,733.0000	3,563.0000	(4.554)	0	0	0
21/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	215.0000	250.0000	16.279	0	0	0
21/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	670.0000	779.0000	16.269	0	0	0
21/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	437.0000	362.0000	(17.162)	0	0	0
21/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,293.0000	2,466.0000	7.545	0	0	0
21/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	464.0000	542.0000	16.810	0	0	0
21/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	68.0000	81.0000	19.118	0	0	0
21/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
21/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	301.0000	242.0000	(19.601)	0	0	0
21/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	964.0000	840.0000	(12.863)	0	0	0
21/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,504.0000	7,329.0000	(2.332)	0	0	0
21/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,252.0000	8,077.0000	(2.121)	0	0	0
21/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
21/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,867.0000	4,693.0000	(3.575)	0	0	0
21/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	926.0000	804.0000	(13.175)	0	0	0
21/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,353.0000	1,517.0000	12.121	0	0	0
21/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	755.0000	873.0000	15.629	0	0	0
21/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	318.0000	371.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,805.0000	1,654.0000	(8.366)	0	0	0
21/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,913.0000	4,087.0000	4.447	0	0	0
21/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,202.0000	8,027.0000	(2.134)	0	0	0
21/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,636.0000	3,466.0000	(4.675)	0	0	0
21/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,411.0000	1,269.0000	(10.064)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	365.0000	298.0000	(18.356)	0	0	0
21/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	852.0000	734.0000	(13.850)	0	0	0
21/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	501.0000	589.0000	17.565	0	0	0
21/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	160.0000	184.0000	15.000	0	0	0
21/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	516.0000	433.0000	(16.085)	0	0	0
21/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,977.0000	3,151.0000	5.845	0	0	0
21/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,598.0000	9,422.0000	(1.834)	0	0	0
21/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	356.0000	415.0000	16.573	0	0	11,630
21/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	642.0000	539.0000	(16.044)	0	0	0
21/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	165.0000	191.0000	15.758	0	0	0
21/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
21/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	399.0000	464.0000	16.291	0	0	0
21/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
21/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	816.0000	939.0000	15.074	0	0	0
21/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	430.0000	501.0000	16.512	0	0	0
21/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	744.0000	633.0000	(14.919)	0	0	0
21/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	521.0000	614.0000	17.850	0	0	0
21/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	262.0000	208.0000	(20.611)	0	0	0
21/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	676.0000	570.0000	(15.680)	0	0	0
21/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	226.0000	178.0000	(21.239)	0	0	0
21/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,813.0000	3,989.0000	4.616	0	0	0
21/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	98.0000	86.0000	(12.245)	0	0	0
21/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,348.0000	9,173.0000	(1.872)	0	0	0
21/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,683.0000	2,857.0000	6.485	0	0	0
21/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,604.0000	7,428.0000	(2.315)	0	0	0
21/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	321.0000	260.0000	(19.003)	0	0	0
21/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	779.0000	666.0000	(14.506)	0	0	0
21/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	54.0000	47.0000	(12.963)	0	0	0
21/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,782.0000	3,612.0000	(4.495)	0	0	0
21/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	384.0000	447.0000	16.406	0	0	0
21/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,165.0000	4,991.0000	(3.369)	0	0	0
21/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	343.0000	279.0000	(18.659)	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
21/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	170.0000	197.0000	15.882	0	0	0
21/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	881.0000	1,009.0000	14.529	0	0	0
21/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,006.0000	6,831.0000	(2.498)	0	0	0
21/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
21/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,612.0000	5,438.0000	(3.100)	0	0	0
21/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,716.0000	1,566.0000	(8.741)	0	0	0
21/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	726.0000	841.0000	15.840	0	0	0
21/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	447.0000	520.0000	16.331	0	0	0
21/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
21/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,199.0000	9,023.0000	(1.913)	0	0	0
21/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
21/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,712.0000	5,537.0000	(3.064)	0	0	0
21/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	231.0000	268.0000	16.017	0	0	0
21/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,720.0000	1,888.0000	9.767	0	0	0
21/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,999.0000	8,824.0000	(1.945)	0	0	0
21/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	697.0000	809.0000	16.069	0	0	0
21/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	176.0000	204.0000	15.909	0	0	0
21/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
21/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,764.0000	3,939.0000	4.649	0	0	0
21/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,906.0000	6,731.0000	(2.534)	0	0	0
21/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,704.0000	7,528.0000	(2.285)	0	0	0
21/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,124.0000	3,298.0000	5.570	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
21/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
21/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,908.0000	2,078.0000	8.910	0	0	0
21/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
21/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,355.0000	7,179.0000	(2.393)	0	0	0
21/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,174.0000	4,002.0000	(4.121)	0	0	0
21/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,259.0000	6,085.0000	(2.780)	0	0	0
21/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
21/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,201.0000	3,034.0000	(5.217)	0	0	0
21/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
21/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	239.0000	277.0000	15.900	0	0	0
21/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,019.0000	1,162.0000	14.033	0	0	0
21/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,803.0000	7,628.0000	(2.243)	0	0	0
21/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,205.0000	7,030.0000	(2.429)	0	0	0
21/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,161.0000	1,028.0000	(11.456)	0	0	0
21/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,297.0000	3,130.0000	(5.065)	0	0	0
21/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,453.0000	1,310.0000	(9.842)	0	0	0
21/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	165.0000	131.0000	(20.606)	0	0	0
21/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,831.0000	3,660.0000	(4.464)	0	0	0
21/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,863.0000	4,038.0000	4.530	0	0	0
21/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,147.0000	2,320.0000	8.058	0	0	0
21/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,753.0000	7,578.0000	(2.257)	0	0	0
21/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	194.0000	150.0000	(22.680)	0	0	0
21/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,896.0000	1,742.0000	(8.122)	0	0	0
21/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,105.0000	6,930.0000	(2.463)	0	0	0
21/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	115.0000	135.0000	17.391	0	0	0
21/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,209.0000	6,035.0000	(2.802)	0	0	0
21/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	544.0000	639.0000	17.463	0	0	0
21/10/2009	£ / R	2010/03/15	8.55	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
21/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,548.0000	9,372.0000	(1.843)	0	0	0
21/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,748.0000	9,572.0000	(1.805)	0	0	0
21/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,273.0000	4,100.0000	(4.049)	0	0	0
21/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,261.0000	2,104.0000	(6.944)	0	0	0
21/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
21/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	489.0000	409.0000	(16.360)	0	0	0
21/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,762.0000	5,587.0000	(3.037)	0	0	0
21/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	107.0000	126.0000	17.757	0	0	0
21/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	55.0000	65.0000	18.182	0	0	0
21/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,160.0000	5,985.0000	(2.841)	0	0	0
21/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
21/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,443.0000	1,609.0000	11.504	0	0	0
21/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
21/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,812.0000	5,637.0000	(3.011)	0	0	0
21/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,152.0000	7,977.0000	(2.147)	0	0	0
21/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,352.0000	2,196.0000	(6.633)	0	0	0
21/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
21/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0
21/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,941.0000	1,787.0000	(7.934)	0	0	0
21/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,899.0000	8,724.0000	(1.967)	0	0	0
21/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,401.0000	8,226.0000	(2.083)	0	0	0
21/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,554.0000	7,379.0000	(2.317)	0	0	0
21/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,271.0000	3,445.0000	5.319	0	0	0
21/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,444.0000	2,286.0000	(6.465)	0	0	0
21/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
21/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,497.0000	1,352.0000	(9.686)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	99.0000	117.0000	18.182	0	0	0
21/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,061.0000	4,235.0000	4.285	0	0	0
21/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	146.0000	168.0000	15.068	0	0	0
21/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,264.0000	5,090.0000	(3.305)	0	0	0
21/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	150.0000	173.0000	15.333	0	0	0
21/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	201.0000	233.0000	15.920	0	0	0
21/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,513.0000	5,338.0000	(3.174)	0	0	0
21/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	208.0000	241.0000	15.865	0	0	0
21/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,517.0000	3,692.0000	4.976	0	0	0
21/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,259.0000	4,434.0000	4.109	0	0	0
21/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,508.0000	6,333.0000	(2.689)	0	0	0
21/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	2,078.0000	1,922.0000	(7.507)	0	0	0
21/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,501.0000	8,325.0000	(2.070)	0	0	0
21/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,390.0000	2,563.0000	7.238	0	0	0
21/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,497.0000	1,352.0000	(9.686)	0	0	0
21/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,398.0000	2,241.0000	(6.547)	0	0	0
21/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,616.0000	3,791.0000	4.840	0	0	0
21/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	567.0000	666.0000	17.460	0	0	0
21/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,284.0000	1,147.0000	(10.670)	0	0	0
21/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	201.0000	233.0000	15.920	0	0	0
21/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,850.0000	1,698.0000	(8.216)	0	0	0
21/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	463.0000	385.0000	(16.847)	0	0	0
21/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	948.0000	1,081.0000	14.030	0	0	0
21/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,539.0000	3,370.0000	(4.775)	0	0	0
21/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	194.0000	225.0000	15.979	0	0	0
21/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
21/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,520.0000	4,347.0000	(3.827)	0	0	0
21/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,563.0000	5,388.0000	(3.146)	0	0	0
21/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,917.0000	4,743.0000	(3.539)	0	0	0
21/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	266.0000	309.0000	16.165	0	0	0
21/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,584.0000	2,424.0000	(6.192)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,219.0000	1,382.0000	13.372	0	0	0
21/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,536.0000	2,710.0000	6.861	0	0	0
21/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,966.0000	4,792.0000	(3.504)	0	0	0
21/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,928.0000	3,757.0000	(4.353)	0	0	0
21/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,398.0000	9,222.0000	(1.873)	0	0	0
21/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
21/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,674.0000	1,841.0000	9.976	0	0	0
21/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	114.0000	101.0000	(11.404)	0	0	0
21/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,581.0000	1,748.0000	10.563	0	0	0
21/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	103.0000	122.0000	18.447	0	0	11,630
21/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,961.0000	2,797.0000	(5.539)	0	0	0
21/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	247.0000	287.0000	16.194	0	0	0
21/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,634.0000	2,808.0000	6.606	0	0	0
21/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,879.0000	3,053.0000	6.044	0	0	0
21/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
21/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0
21/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	785.0000	905.0000	15.287	0	0	0
21/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	155.0000	179.0000	15.484	0	0	0
21/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	69.0000	60.0000	(13.043)	0	0	0
21/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	137.0000	157.0000	14.599	0	0	0
21/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	133.0000	153.0000	15.038	0	0	0
21/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
21/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
21/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	95.0000	113.0000	18.947	0	0	0
21/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,032.0000	1,877.0000	(7.628)	0	0	0
21/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
21/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,243.0000	1,107.0000	(10.941)	0	0	0
21/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	244.0000	193.0000	(20.902)	0	0	0
21/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	66.0000	78.0000	18.182	0	0	0
21/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	18.0000	20.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	281.0000	225.0000	(19.929)	0	0	0
21/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,414.0000	5,239.0000	(3.232)	0	0	0
21/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	182.0000	210.0000	15.385	0	0	0
21/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,457.0000	4,633.0000	3.949	0	0	0
21/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,364.0000	5,189.0000	(3.262)	0	0	0
21/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	88.0000	105.0000	19.318	0	0	0
21/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,009.0000	2,844.0000	(5.484)	0	0	0
21/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,421.0000	4,248.0000	(3.913)	0	0	0
21/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,540.0000	1,394.0000	(9.481)	0	0	0
21/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
21/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,372.0000	4,198.0000	(3.980)	0	0	0
21/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,566.0000	3,741.0000	4.907	0	0	0
21/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
21/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,442.0000	3,273.0000	(4.910)	0	0	0
21/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,393.0000	3,225.0000	(4.951)	0	0	0
21/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,404.0000	7,229.0000	(2.364)	0	0	0
21/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	120.0000	106.0000	(11.667)	0	0	0
21/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
21/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
21/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,800.0000	8,624.0000	(2.000)	0	0	0
21/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,491.0000	2,332.0000	(6.383)	0	0	0
21/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,584.0000	1,437.0000	(9.280)	0	0	0
21/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,814.0000	1,983.0000	9.316	0	0	0
21/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	848.0000	973.0000	14.741	0	0	0
21/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,016.0000	4,842.0000	(3.469)	0	0	0
21/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,807.0000	6,632.0000	(2.571)	0	0	0
21/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,781.0000	2,955.0000	6.257	0	0	0
21/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	64.0000	75.0000	17.188	0	0	0
21/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
21/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,772.0000	2,609.0000	(5.880)	0	0	0
21/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,451.0000	8,276.0000	(2.071)	0	0	0
21/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,075.0000	3,249.0000	5.659	0	0	0
21/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	188.0000	218.0000	15.957	0	0	0
21/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	85.0000	101.0000	18.824	0	0	0
21/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,320.0000	3,495.0000	5.271	0	0	0
21/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,099.0000	2,271.0000	8.194	0	0	0
21/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	914.0000	1,045.0000	14.333	0	0	0
21/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,627.0000	1,480.0000	(9.035)	0	0	0
21/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,570.0000	4,396.0000	(3.807)	0	0	0
21/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
21/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	62.0000	54.0000	(12.903)	0	0	0
21/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,977.0000	3,806.0000	(4.300)	0	0	0
21/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,587.0000	3,418.0000	(4.711)	0	0	0
21/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
21/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
21/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,767.0000	1,935.0000	9.508	0	0	0
21/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,407.0000	4,583.0000	3.994	0	0	0
21/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	80.0000	70.0000	(12.500)	0	0	0
21/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,718.0000	4,545.0000	(3.667)	0	0	0
21/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,700.0000	8,525.0000	(2.011)	0	0	0
21/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,631.0000	2,470.0000	(6.119)	0	0	0
21/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,458.0000	6,283.0000	(2.710)	0	0	0
21/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,956.0000	6,781.0000	(2.516)	0	0	0
21/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	710.0000	601.0000	(15.352)	0	0	0
21/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	307.0000	357.0000	16.287	0	0	0
21/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,535.0000	1,701.0000	10.814	0	0	0
21/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,949.0000	8,774.0000	(1.956)	0	0	0
21/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	414.0000	482.0000	16.425	0	0	0
21/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,487.0000	2,661.0000	6.996	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	74.0000	87.0000	17.568	0	0	0
21/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,345.0000	3,177.0000	(5.022)	0	0	0
21/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
21/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,819.0000	2,656.0000	(5.782)	0	0	0
21/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,408.0000	6,234.0000	(2.715)	0	0	0
21/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
21/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
21/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,732.0000	2,906.0000	6.369	0	0	0
21/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
21/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,419.0000	3,593.0000	5.089	0	0	0
21/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,650.0000	8,475.0000	(2.023)	0	0	0
21/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,041.0000	914.0000	(12.200)	0	0	0
21/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,657.0000	6,482.0000	(2.629)	0	0	0
21/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	275.0000	320.0000	16.364	0	0	0
21/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
21/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,490.0000	3,321.0000	(4.842)	0	0	0
21/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
21/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,121.0000	989.0000	(11.775)	0	0	0
21/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
21/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	296.0000	345.0000	16.554	0	0	0
21/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,537.0000	2,378.0000	(6.267)	0	0	0
21/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	92.0000	109.0000	18.478	0	0	0
21/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,002.0000	877.0000	(12.475)	0	0	0
21/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
21/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,768.0000	4,594.0000	(3.649)	0	0	0
21/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,585.0000	2,759.0000	6.731	0	0	0
21/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,750.0000	8,574.0000	(2.011)	0	0	0
21/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R 2010/03/15	9.85	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
21/10/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,757.0000	6,582.0000	(2.590)	0	0	0
21/10/2009	£ / R 2010/03/15	16.70	Put	Currency Future	4,322.0000	4,149.0000	(4.003)	0	0	0
21/10/2009	£ / R 2010/03/15	10.85	Call	Currency Future	1,627.0000	1,794.0000	10.264	0	0	0
21/10/2009	£ / R 2010/03/15	21.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	£ / R 2010/03/15	11.70	Put	Currency Future	210.0000	164.0000	(21.905)	0	0	0
21/10/2009	£ / R 2010/03/15	16.85	Put	Currency Future	4,471.0000	4,297.0000	(3.892)	0	0	0
21/10/2009	£ / R 2010/03/15	17.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
21/10/2009	£ / R 2010/03/15	17.05	Put	Currency Future	4,669.0000	4,495.0000	(3.727)	0	0	0
21/10/2009	£ / R 2010/03/15	17.70	Put	Currency Future	5,314.0000	5,140.0000	(3.274)	0	0	0
21/10/2009	£ / R 2010/03/15	13.20	Put	Currency Future	1,081.0000	951.0000	(12.026)	0	0	0
21/10/2009	£ / R 2010/03/15	17.85	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/10/2009	£ / R 2010/03/15	15.05	Put	Currency Future	2,725.0000	2,563.0000	(5.945)	0	0	0
21/10/2009	£ / R 2010/03/15	13.20	Call	Currency Future	285.0000	332.0000	16.491	0	0	0
21/10/2009	£ / R 2010/03/15	17.85	Put	Currency Future	5,463.0000	5,289.0000	(3.185)	0	0	0
21/10/2009	£ / R 2010/03/15	17.20	Put	Currency Future	4,818.0000	4,644.0000	(3.611)	0	0	0
21/10/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,175.0000	1,337.0000	13.787	0	0	0
21/10/2009	£ / R 2010/03/15	13.55	Put	Currency Future	1,368.0000	1,228.0000	(10.234)	0	0	0
21/10/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,866.0000	2,703.0000	(5.687)	0	0	0
21/10/2009	£ / R 2010/03/15	13.55	Call	Currency Future	223.0000	259.0000	16.143	0	0	0
21/10/2009	£ / R 2010/03/15	17.05	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
21/10/2009	£ / R 2010/03/15	8.95	Call	Currency Future	3,468.0000	3,642.0000	5.017	0	0	0
21/10/2009	£ / R 2010/03/15	13.35	Call	Currency Future	256.0000	298.0000	16.406	0	0	0
21/10/2009	£ / R 2010/03/15	13.35	Put	Currency Future	1,202.0000	1,067.0000	(11.231)	0	0	0
21/10/2009	£ / R 2010/03/15	8.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/10/2009	£ / R 2010/03/15	18.95	Put	Currency Future	6,558.0000	6,383.0000	(2.668)	0	0	0
21/10/2009	£ / R 2010/03/15	15.05	Call	Currency Future	79.0000	94.0000	18.987	0	0	0
21/10/2009	£ / R 2010/03/15	18.95	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
21/10/2009	£ / R 2010/03/15	20.95	Put	Currency Future	8,550.0000	8,375.0000	(2.047)	0	0	0
21/10/2009	£ / R 2010/03/15	9.05	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/10/2009	£ / R 2010/03/15	20.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	£ / R 2010/03/15	9.05	Call	Currency Future	3,369.0000	3,544.0000	5.194	0	0	0
21/10/2009	£ / R 2010/03/15	19.10	Put	Currency Future	6,707.0000	6,532.0000	(2.609)	0	0	0
21/10/2009	£ / R 2010/03/15	17.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	£ / R 2010/03/15	15.20	Call	Currency Future	71.0000	84.0000	18.310	0	0	0
21/10/2009	£ / R 2010/03/15	9.20	Put	Currency Future	18.0000	15.0000	(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
21/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,244.0000	2,417.0000	7.709	0	0	0
21/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,308.0000	1,472.0000	12.538	0	0	0
21/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	103.0000	91.0000	(11.650)	0	0	0
21/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
21/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,222.0000	3,396.0000	5.400	0	0	0
21/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,115.0000	4,941.0000	(3.402)	0	0	0
21/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
21/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,215.0000	5,040.0000	(3.356)	0	0	0
21/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	53.0000	63.0000	18.868	0	0	0
21/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,306.0000	2,151.0000	(6.722)	0	0	0
21/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	111.0000	131.0000	18.018	0	0	0
21/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	179.0000	138.0000	(22.905)	0	0	0
21/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	983.0000	1,119.0000	13.835	0	0	0
21/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,249.0000	3,082.0000	(5.140)	0	0	0
21/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,861.0000	2,030.0000	9.081	0	0	0
21/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
21/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,830.0000	3,004.0000	6.148	0	0	0
21/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,125.0000	3,953.0000	(4.170)	0	0	0
21/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,224.0000	4,050.0000	(4.119)	0	0	0
21/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
21/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
21/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	120.0000	139.0000	15.833	0	0	0
21/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	57.0000	67.0000	17.544	0	0	0
21/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,928.0000	3,102.0000	5.943	0	0	0
21/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,956.0000	2,126.0000	8.691	0	0	0
21/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
21/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,153.0000	2,986.0000	(5.297)	0	0	0
21/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,056.0000	1,205.0000	14.110	0	0	0
21/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	151.0000	124.0000	(17.881)	0	0	0
21/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,215.0000	2,059.0000	(7.043)	0	0	0
21/10/2009	£ / R	2010/06/14			Currency Future	12.6070	12.7851	1.413	12.8000	12.8000	539
21/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	644.0000	727.0000	12.888	0	0	0
21/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
21/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	158.0000	179.0000	13.291	0	0	0
21/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	106.0000	86.0000	(18.868)	0	0	0
21/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,592.0000	1,747.0000	9.736	0	0	0
21/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,082.0000	964.0000	(10.906)	0	0	0
21/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	302.0000	338.0000	11.921	0	0	0
21/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,151.0000	2,002.0000	(6.927)	0	0	0
21/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
21/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	489.0000	549.0000	12.270	0	0	0
21/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	590.0000	509.0000	(13.729)	0	0	0
21/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,413.0000	7,237.0000	(2.374)	0	0	0
21/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	626.0000	706.0000	12.780	0	0	0
21/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	235.0000	263.0000	11.915	0	0	0
21/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	258.0000	287.0000	11.240	0	0	0
21/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,763.0000	1,921.0000	8.962	0	0	0
21/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,466.0000	4,642.0000	3.941	0	0	0
21/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
21/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	102.0000	115.0000	12.745	0	0	0
21/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,221.0000	4,396.0000	4.146	0	0	0
21/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,008.0000	1,126.0000	11.706	0	0	0
21/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,997.0000	3,173.0000	5.873	0	0	0
21/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,854.0000	8,677.0000	(1.999)	0	0	0
21/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	118.0000	133.0000	12.712	0	0	0
21/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	737.0000	642.0000	(12.890)	0	0	0
21/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	386.0000	433.0000	12.176	0	0	0
21/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,928.0000	4,104.0000	4.481	0	0	0
21/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	618.0000	534.0000	(13.592)	0	0	0
21/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,811.0000	7,635.0000	(2.253)	0	0	0
21/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
21/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	351.0000	291.0000	(17.094)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R 2010/06/14	8.15	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/10/2009	£ / R 2010/06/14	11.20	Put	Currency Future	143.0000	119.0000	(16.783)	0	0	0
21/10/2009	£ / R 2010/06/14	13.15	Call	Currency Future	502.0000	564.0000	12.351	0	0	0
21/10/2009	£ / R 2010/06/14	15.50	Put	Currency Future	3,051.0000	2,894.0000	(5.146)	0	0	0
21/10/2009	£ / R 2010/06/14	12.95	Put	Currency Future	903.0000	795.0000	(11.960)	0	0	0
21/10/2009	£ / R 2010/06/14	8.05	Call	Currency Future	4,565.0000	4,741.0000	3.855	0	0	0
21/10/2009	£ / R 2010/06/14	11.60	Call	Currency Future	1,231.0000	1,377.0000	11.860	0	0	0
21/10/2009	£ / R 2010/06/14	13.15	Put	Currency Future	1,045.0000	929.0000	(11.100)	0	0	0
21/10/2009	£ / R 2010/06/14	12.80	Put	Currency Future	802.0000	700.0000	(12.718)	0	0	0
21/10/2009	£ / R 2010/06/14	14.20	Call	Currency Future	295.0000	330.0000	11.864	0	0	0
21/10/2009	£ / R 2010/06/14	11.15	Put	Currency Future	135.0000	112.0000	(17.037)	0	0	0
21/10/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,888.0000	1,745.0000	(7.574)	0	0	0
21/10/2009	£ / R 2010/06/14	14.70	Put	Currency Future	2,328.0000	2,178.0000	(6.443)	0	0	0
21/10/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,995.0000	3,830.0000	(4.130)	0	0	0
21/10/2009	£ / R 2010/06/14	12.95	Call	Currency Future	560.0000	630.0000	12.500	0	0	0
21/10/2009	£ / R 2010/06/14	8.05	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/10/2009	£ / R 2010/06/14	15.65	Put	Currency Future	3,191.0000	3,032.0000	(4.983)	0	0	0
21/10/2009	£ / R 2010/06/14	13.00	Call	Currency Future	545.0000	613.0000	12.477	0	0	0
21/10/2009	£ / R 2010/06/14	12.70	Put	Currency Future	737.0000	642.0000	(12.890)	0	0	0
21/10/2009	£ / R 2010/06/14	12.50	Call	Currency Future	725.0000	819.0000	12.966	0	0	0
21/10/2009	£ / R 2010/06/14	10.10	Call	Currency Future	2,558.0000	2,734.0000	6.880	0	0	0
21/10/2009	£ / R 2010/06/14	12.30	Put	Currency Future	511.0000	436.0000	(14.677)	0	0	0
21/10/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,845.0000	1,703.0000	(7.696)	0	0	0
21/10/2009	£ / R 2010/06/14	11.50	Call	Currency Future	1,308.0000	1,456.0000	11.315	0	0	0
21/10/2009	£ / R 2010/06/14	9.80	Call	Currency Future	2,851.0000	3,027.0000	6.173	0	0	0
21/10/2009	£ / R 2010/06/14	15.95	Call	Currency Future	129.0000	145.0000	12.403	0	0	0
21/10/2009	£ / R 2010/06/14	8.60	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/10/2009	£ / R 2010/06/14	21.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R 2010/06/14	12.35	Call	Currency Future	794.0000	895.0000	12.720	0	0	0
21/10/2009	£ / R 2010/06/14	13.05	Call	Currency Future	530.0000	596.0000	12.453	0	0	0
21/10/2009	£ / R 2010/06/14	13.70	Call	Currency Future	376.0000	422.0000	12.234	0	0	0
21/10/2009	£ / R 2010/06/14	16.70	Call	Currency Future	92.0000	106.0000	15.217	0	0	0
21/10/2009	£ / R 2010/06/14	10.50	Call	Currency Future	2,171.0000	2,345.0000	8.015	0	0	0
21/10/2009	£ / R 2010/06/14	21.75	Put	Currency Future	9,152.0000	8,975.0000	(1.934)	0	0	0
21/10/2009	£ / R 2010/06/14	15.95	Put	Currency Future	3,472.0000	3,310.0000	(4.666)	0	0	0
21/10/2009	£ / R 2010/06/14	8.60	Call	Currency Future	4,027.0000	4,201.0000	4.321	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,550.0000	1,704.0000	9.935	0	0	0
21/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	537.0000	460.0000	(14.339)	0	0	0
21/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
21/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	747.0000	844.0000	12.985	0	0	8,032
21/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,661.0000	3,498.0000	(4.452)	0	0	0
21/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,469.0000	1,337.0000	(8.986)	0	0	0
21/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,144.0000	3,320.0000	5.598	0	0	0
21/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	148.0000	167.0000	12.838	0	0	0
21/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
21/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	818.0000	921.0000	12.592	0	0	0
21/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	973.0000	861.0000	(11.511)	0	0	0
21/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,401.0000	9,224.0000	(1.883)	0	0	0
21/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	609.0000	685.0000	12.479	0	0	0
21/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	289.0000	322.0000	11.419	0	0	0
21/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,563.0000	7,386.0000	(2.340)	0	0	0
21/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,582.0000	5,410.0000	(3.081)	0	0	0
21/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,429.0000	1,298.0000	(9.167)	0	0	0
21/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	201.0000	171.0000	(14.925)	0	0	0
21/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,978.0000	4,152.0000	4.374	0	0	0
21/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	240.0000	203.0000	(15.417)	0	0	0
21/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,072.0000	5,899.0000	(2.849)	0	0	0
21/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,550.0000	9,373.0000	(1.853)	0	0	0
21/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	662.0000	749.0000	13.142	0	0	0
21/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	341.0000	382.0000	12.023	0	0	0
21/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,185.0000	4,021.0000	(3.919)	0	0	0
21/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	71.0000	82.0000	15.493	0	0	0
21/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	462.0000	391.0000	(15.368)	0	0	0
21/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,264.0000	7,088.0000	(2.423)	0	0	0
21/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,065.0000	6,889.0000	(2.491)	0	0	0
21/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,614.0000	4,447.0000	(3.619)	0	0	0
21/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,338.0000	5,168.0000	(3.185)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,802.0000	1,661.0000	(7.825)	0	0	0
21/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
21/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,368.0000	4,544.0000	4.029	0	0	0
21/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
21/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	333.0000	372.0000	11.712	0	0	0
21/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	516.0000	580.0000	12.403	0	0	0
21/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
21/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	705.0000	614.0000	(12.908)	0	0	0
21/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,251.0000	9,075.0000	(1.902)	0	0	0
21/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,110.0000	7,934.0000	(2.170)	0	0	0
21/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
21/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
21/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
21/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,866.0000	6,690.0000	(2.563)	0	0	0
21/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
21/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,749.0000	9,572.0000	(1.816)	0	0	0
21/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	358.0000	401.0000	12.011	0	0	0
21/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	869.0000	976.0000	12.313	0	0	0
21/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
21/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	769.0000	670.0000	(12.874)	0	0	0
21/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,165.0000	6,988.0000	(2.470)	0	0	0
21/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
21/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	224.0000	192.0000	(14.286)	0	0	0
21/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,193.0000	3,369.0000	5.512	0	0	0
21/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	132.0000	149.0000	12.879	0	0	0
21/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,290.0000	5,119.0000	(3.233)	0	0	0
21/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,122.0000	5,948.0000	(2.842)	0	0	0
21/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
21/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	54.0000	63.0000	16.667	0	0	0
21/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	190.0000	161.0000	(15.263)	0	0	0
21/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,762.0000	7,585.0000	(2.280)	0	0	0
21/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	439.0000	370.0000	(15.718)	0	0	0
21/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,425.0000	3,264.0000	(4.701)	0	0	0
21/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	47.0000	54.0000	14.894	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R 2010/06/14	20.70	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/10/2009	£ / R 2010/06/14	20.65	Put	Currency Future	8,060.0000	7,884.0000	(2.184)	0	0	0
21/10/2009	£ / R 2010/06/14	18.80	Put	Currency Future	6,221.0000	6,046.0000	(2.813)	0	0	0
21/10/2009	£ / R 2010/06/14	21.65	Put	Currency Future	9,052.0000	8,876.0000	(1.944)	0	0	0
21/10/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,614.0000	3,451.0000	(4.510)	0	0	0
21/10/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,676.0000	1,537.0000	(8.294)	0	0	0
21/10/2009	£ / R 2010/06/14	12.15	Call	Currency Future	896.0000	1,005.0000	12.165	0	0	0
21/10/2009	£ / R 2010/06/14	13.25	Call	Currency Future	476.0000	535.0000	12.395	0	0	0
21/10/2009	£ / R 2010/06/14	21.90	Put	Currency Future	9,301.0000	9,125.0000	(1.892)	0	0	0
21/10/2009	£ / R 2010/06/14	14.10	Call	Currency Future	309.0000	346.0000	11.974	0	0	0
21/10/2009	£ / R 2010/06/14	15.85	Put	Currency Future	3,378.0000	3,217.0000	(4.766)	0	0	0
21/10/2009	£ / R 2010/06/14	8.65	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/10/2009	£ / R 2010/06/14	20.80	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/10/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,029.0000	2,200.0000	8.428	0	0	0
21/10/2009	£ / R 2010/06/14	22.05	Put	Currency Future	9,450.0000	9,274.0000	(1.862)	0	0	0
21/10/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,676.0000	1,537.0000	(8.294)	0	0	0
21/10/2009	£ / R 2010/06/14	13.10	Put	Currency Future	1,009.0000	895.0000	(11.298)	0	0	0
21/10/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,932.0000	1,787.0000	(7.505)	0	0	0
21/10/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,959.0000	2,802.0000	(5.306)	0	0	0
21/10/2009	£ / R 2010/06/14	20.80	Put	Currency Future	8,209.0000	8,033.0000	(2.144)	0	0	0
21/10/2009	£ / R 2010/06/14	11.65	Call	Currency Future	1,197.0000	1,338.0000	11.779	0	0	0
21/10/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,461.0000	2,636.0000	7.111	0	0	0
21/10/2009	£ / R 2010/06/14	20.05	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R 2010/06/14	20.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
21/10/2009	£ / R 2010/06/14	13.50	Call	Currency Future	417.0000	468.0000	12.230	0	0	0
21/10/2009	£ / R 2010/06/14	13.40	Put	Currency Future	1,232.0000	1,108.0000	(10.065)	0	0	0
21/10/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,634.0000	1,497.0000	(8.384)	0	0	0
21/10/2009	£ / R 2010/06/14	16.90	Call	Currency Future	82.0000	96.0000	17.073	0	0	0
21/10/2009	£ / R 2010/06/14	14.65	Call	Currency Future	241.0000	269.0000	11.618	0	0	0
21/10/2009	£ / R 2010/06/14	10.80	Call	Currency Future	1,895.0000	2,056.0000	8.496	0	0	0
21/10/2009	£ / R 2010/06/14	19.45	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
21/10/2009	£ / R 2010/06/14	20.05	Put	Currency Future	7,463.0000	7,287.0000	(2.358)	0	0	0
21/10/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,310.0000	1,183.0000	(9.695)	0	0	0
21/10/2009	£ / R 2010/06/14	13.00	Put	Currency Future	938.0000	828.0000	(11.727)	0	0	0
21/10/2009	£ / R 2010/06/14	16.90	Put	Currency Future	4,375.0000	4,211.0000	(3.749)	0	0	0
21/10/2009	£ / R 2010/06/14	20.65	Call	Currency Future	17.0000	19.0000	11.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,387.0000	5,216.0000	(3.174)	0	0	0
21/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,280.0000	4,116.0000	(3.832)	0	0	0
21/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	135.0000	152.0000	12.593	0	0	0
21/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
21/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,284.0000	2,134.0000	(6.567)	0	0	0
21/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
21/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	87.0000	101.0000	16.092	0	0	0
21/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	393.0000	329.0000	(16.285)	0	0	0
21/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	592.0000	666.0000	12.500	0	0	0
21/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,019.0000	1,873.0000	(7.231)	0	0	0
21/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,827.0000	5,654.0000	(2.969)	0	0	0
21/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,331.0000	3,170.0000	(4.833)	0	0	0
21/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,416.0000	2,267.0000	(6.167)	0	0	0
21/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,966.0000	6,790.0000	(2.527)	0	0	0
21/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	950.0000	1,064.0000	12.000	0	0	0
21/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	439.0000	494.0000	12.528	0	0	12,446
21/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	770.0000	869.0000	12.857	0	0	0
21/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	138.0000	156.0000	13.043	0	0	0
21/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,363.0000	7,187.0000	(2.390)	0	0	0
21/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,314.0000	7,138.0000	(2.406)	0	0	0
21/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,953.0000	8,777.0000	(1.966)	0	0	0
21/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	333.0000	372.0000	11.712	0	0	0
21/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,950.0000	4,782.0000	(3.394)	0	0	0
21/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	563.0000	484.0000	(14.032)	0	0	0
21/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	292.0000	239.0000	(18.151)	0	0	0
21/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	121.0000	136.0000	12.397	0	0	0
21/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
21/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,351.0000	9,174.0000	(1.893)	0	0	0
21/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	644.0000	727.0000	12.888	0	0	0
21/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,237.0000	3,078.0000	(4.912)	0	0	0
21/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	99.0000	81.0000	(18.182)	0	0	0
21/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,484.0000	5,313.0000	(3.118)	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
21/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	270.0000	301.0000	11.481	0	0	8,032
21/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	129.0000	145.0000	12.403	0	0	0
21/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	835.0000	731.0000	(12.455)	0	0	0
21/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	349.0000	391.0000	12.034	0	0	0
21/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	144.0000	163.0000	13.194	0	0	0
21/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	166.0000	188.0000	13.253	0	0	0
21/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,258.0000	8,083.0000	(2.119)	0	0	0
21/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	57.0000	67.0000	17.544	0	0	12,446
21/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,472.0000	3,310.0000	(4.666)	0	0	0
21/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,592.0000	1,456.0000	(8.543)	0	0	0
21/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
21/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,214.0000	7,038.0000	(2.440)	0	0	0
21/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,047.0000	4,878.0000	(3.349)	0	0	0
21/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
21/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,063.0000	1,916.0000	(7.126)	0	0	0
21/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,662.0000	7,486.0000	(2.297)	0	0	0
21/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,144.0000	2,986.0000	(5.025)	0	0	0
21/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,806.0000	1,966.0000	8.859	0	0	0
21/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,240.0000	2,090.0000	(6.696)	0	0	0
21/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,830.0000	4,007.0000	4.621	0	0	0
21/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,879.0000	4,055.0000	4.537	0	0	0
21/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
21/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,551.0000	1,416.0000	(8.704)	0	0	0
21/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,119.0000	1,000.0000	(10.634)	0	0	0
21/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	151.0000	171.0000	13.245	0	0	0
21/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	282.0000	315.0000	11.702	0	0	0
21/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,144.0000	4,974.0000	(3.305)	0	0	0
21/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,202.0000	9,025.0000	(1.923)	0	0	0
21/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	703.0000	795.0000	13.087	0	0	0
21/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,519.0000	6,343.0000	(2.700)	0	0	0
21/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	486.0000	413.0000	(15.021)	0	0	0
21/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,634.0000	1,790.0000	9.547	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	247.0000	275.0000	11.336	0	0	0
21/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	675.0000	587.0000	(13.037)	0	0	0
21/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,159.0000	7,984.0000	(2.145)	0	0	0
21/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
21/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
21/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,612.0000	7,436.0000	(2.312)	0	0	0
21/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	843.0000	949.0000	12.574	0	0	0
21/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	923.0000	1,034.0000	12.026	0	0	0
21/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,115.0000	6,939.0000	(2.474)	0	0	0
21/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	223.0000	252.0000	13.004	0	0	0
21/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	682.0000	772.0000	13.196	0	0	0
21/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,219.0000	2,393.0000	7.841	0	0	0
21/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,600.0000	9,423.0000	(1.844)	0	0	0
21/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,634.0000	1,497.0000	(8.384)	0	0	0
21/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	127.0000	105.0000	(17.323)	0	0	0
21/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
21/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
21/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
21/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0
21/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,095.0000	3,271.0000	5.687	0	0	0
21/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
21/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	98.0000	110.0000	12.245	0	0	0
21/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,347.0000	1,497.0000	11.136	0	0	0
21/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
21/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,650.0000	9,473.0000	(1.834)	0	0	0
21/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	416.0000	349.0000	(16.106)	0	0	0
21/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,975.0000	1,830.0000	(7.342)	0	0	0
21/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	180.0000	152.0000	(15.556)	0	0	0
21/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,122.0000	2,297.0000	8.247	0	0	0
21/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,091.0000	3,925.0000	(4.058)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
21/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,241.0000	3,418.0000	5.461	0	0	0
21/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,099.0000	1,224.0000	11.374	0	0	0
21/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
21/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	646.0000	560.0000	(13.313)	0	0	0
21/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,011.0000	7,834.0000	(2.209)	0	0	0
21/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,567.0000	3,404.0000	(4.570)	0	0	0
21/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,533.0000	5,362.0000	(3.091)	0	0	0
21/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,102.0000	8,926.0000	(1.934)	0	0	0
21/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,713.0000	4,889.0000	3.734	0	0	0
21/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	88.0000	70.0000	(20.455)	0	0	0
21/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,519.0000	3,357.0000	(4.604)	0	0	0
21/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	124.0000	139.0000	12.097	0	0	0
21/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,925.0000	5,752.0000	(2.920)	0	0	0
21/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	152.0000	127.0000	(16.447)	0	0	0
21/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,023.0000	5,850.0000	(2.872)	0	0	0
21/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,271.0000	6,095.0000	(2.807)	0	0	0
21/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,470.0000	4,305.0000	(3.691)	0	0	0
21/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,566.0000	4,400.0000	(3.636)	0	0	0
21/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,640.0000	2,487.0000	(5.795)	0	0	0
21/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	170.0000	192.0000	12.941	0	0	0
21/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	372.0000	310.0000	(16.667)	0	0	0
21/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,509.0000	1,662.0000	10.139	0	0	0
21/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
21/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	51.0000	59.0000	15.686	0	0	0
21/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,436.0000	5,265.0000	(3.146)	0	0	0
21/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,419.0000	6,244.0000	(2.726)	0	0	0
21/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	197.0000	222.0000	12.690	0	0	0
21/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	376.0000	422.0000	12.234	0	0	0
21/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
21/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	116.0000	130.0000	12.069	0	0	0
21/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,270.0000	4,445.0000	4.098	0	0	0
21/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
21/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,506.0000	8,330.0000	(2.069)	0	0	0
21/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	14.0000	16.0000	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
21/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,758.0000	4,590.0000	(3.531)	0	0	0
21/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	113.0000	92.0000	(18.584)	0	0	0
21/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,776.0000	2,621.0000	(5.584)	0	0	0
21/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	126.0000	142.0000	12.698	0	0	0
21/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
21/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,712.0000	7,535.0000	(2.295)	0	0	0
21/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,518.0000	4,352.0000	(3.674)	0	0	0
21/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
21/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	979.0000	1,095.0000	11.849	0	0	0
21/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,709.0000	3,545.0000	(4.422)	0	0	0
21/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,595.0000	2,443.0000	(5.857)	0	0	0
21/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
21/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,407.0000	8,231.0000	(2.093)	0	0	0
21/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
21/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,729.0000	5,557.0000	(3.002)	0	0	0
21/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,720.0000	1,877.0000	9.128	0	0	0
21/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	276.0000	308.0000	11.594	0	0	0
21/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,662.0000	4,495.0000	(3.582)	0	0	0
21/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	202.0000	228.0000	12.871	0	0	0
21/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,171.0000	5,997.0000	(2.820)	0	0	0
21/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
21/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,269.0000	1,416.0000	11.584	0	0	0
21/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,469.0000	1,337.0000	(8.986)	0	0	0
21/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,778.0000	5,605.0000	(2.994)	0	0	0
21/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,655.0000	2,831.0000	6.629	0	0	0
21/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	69.0000	80.0000	15.942	0	0	0
21/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	106.0000	120.0000	13.208	0	0	0
21/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
21/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	212.0000	181.0000	(14.623)	0	0	0
21/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	341.0000	382.0000	12.023	0	0	0
21/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
21/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
21/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
21/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,584.0000	3,761.0000	4.939	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R 2010/06/14	22.30	Put	Currency Future	9,699.0000	9,522.0000	(1.825)	0	0	0
21/10/2009	£ / R 2010/06/14	16.30	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
21/10/2009	£ / R 2010/06/14	18.50	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
21/10/2009	£ / R 2010/06/14	15.20	Call	Currency Future	183.0000	207.0000	13.115	0	0	0
21/10/2009	£ / R 2010/06/14	8.85	Call	Currency Future	3,781.0000	3,958.0000	4.681	0	0	0
21/10/2009	£ / R 2010/06/14	17.80	Put	Currency Future	5,241.0000	5,071.0000	(3.244)	0	0	0
21/10/2009	£ / R 2010/06/14	9.05	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/10/2009	£ / R 2010/06/14	9.00	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/10/2009	£ / R 2010/06/14	11.30	Put	Currency Future	161.0000	135.0000	(16.149)	0	0	0
21/10/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,804.0000	3,640.0000	(4.311)	0	0	0
21/10/2009	£ / R 2010/06/14	10.25	Call	Currency Future	2,412.0000	2,588.0000	7.297	0	0	0
21/10/2009	£ / R 2010/06/14	13.60	Call	Currency Future	396.0000	445.0000	12.374	0	0	0
21/10/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,164.0000	1,300.0000	11.684	0	0	0
21/10/2009	£ / R 2010/06/14	16.85	Call	Currency Future	84.0000	98.0000	16.667	0	0	0
21/10/2009	£ / R 2010/06/14	10.40	Call	Currency Future	2,267.0000	2,442.0000	7.719	0	0	0
21/10/2009	£ / R 2010/06/14	19.05	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
21/10/2009	£ / R 2010/06/14	17.65	Call	Currency Future	52.0000	61.0000	17.308	0	0	0
21/10/2009	£ / R 2010/06/14	9.00	Call	Currency Future	3,633.0000	3,810.0000	4.872	0	0	0
21/10/2009	£ / R 2010/06/14	20.30	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	£ / R 2010/06/14	15.30	Call	Currency Future	174.0000	197.0000	13.218	0	0	0
21/10/2009	£ / R 2010/06/14	15.20	Call	Currency Future	183.0000	207.0000	13.115	0	0	0
21/10/2009	£ / R 2010/06/14	9.70	Call	Currency Future	2,948.0000	3,124.0000	5.970	0	0	0
21/10/2009	£ / R 2010/06/14	18.85	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
21/10/2009	£ / R 2010/06/14	11.35	Put	Currency Future	170.0000	143.0000	(15.882)	0	0	0
21/10/2009	£ / R 2010/06/14	19.05	Put	Currency Future	6,469.0000	6,294.0000	(2.705)	0	0	0
21/10/2009	£ / R 2010/06/14	11.30	Call	Currency Future	1,468.0000	1,620.0000	10.354	0	0	0
21/10/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,867.0000	2,712.0000	(5.406)	0	0	0
21/10/2009	£ / R 2010/06/14	10.70	Call	Currency Future	1,984.0000	2,152.0000	8.468	0	0	0
21/10/2009	£ / R 2010/06/14	13.60	Put	Currency Future	1,389.0000	1,259.0000	(9.359)	0	0	0
21/10/2009	£ / R 2010/06/14	11.70	Put	Currency Future	257.0000	215.0000	(16.342)	0	0	0
21/10/2009	£ / R 2010/06/14	20.55	Put	Currency Future	7,961.0000	7,784.0000	(2.223)	0	0	0
21/10/2009	£ / R 2010/06/14	14.85	Put	Currency Future	2,460.0000	2,311.0000	(6.057)	0	0	0
21/10/2009	£ / R 2010/06/14	10.40	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
21/10/2009	£ / R 2010/06/14	17.10	Call	Currency Future	73.0000	85.0000	16.438	0	0	0
21/10/2009	£ / R 2010/06/14	17.65	Put	Currency Future	5,095.0000	4,926.0000	(3.317)	0	0	0
21/10/2009	£ / R 2010/06/14	10.30	Call	Currency Future	2,364.0000	2,539.0000	7.403	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,776.0000	2,621.0000	(5.584)	0	0	0
21/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,513.0000	7,336.0000	(2.356)	0	0	0
21/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
21/10/2009	£ / R	2010/06/14	20.55	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
21/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,387.0000	1,537.0000	10.815	0	0	0
21/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,138.0000	3,973.0000	(3.987)	0	0	0
21/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
21/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
21/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	67.0000	(12.987)	0	0	0
21/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	67.0000	(12.987)	0	0	0
21/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	257.0000	215.0000	(16.342)	0	0	0
21/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
21/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,984.0000	2,152.0000	8.468	0	0	0
21/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	2,195.0000	2,046.0000	(6.788)	0	0	0
21/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
21/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,164.0000	1,300.0000	11.684	0	0	0
21/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,913.0000	2,757.0000	(5.355)	0	0	0
21/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,631.0000	5,459.0000	(3.055)	0	0	0
21/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	217.0000	246.0000	13.364	0	0	0
21/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	252.0000	281.0000	11.508	0	0	0
21/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	63.0000	73.0000	15.873	0	0	0
21/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,327.0000	4,163.0000	(3.790)	0	0	0
21/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,075.0000	4,250.0000	4.294	0	0	0
21/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,852.0000	3,687.0000	(4.283)	0	0	0
21/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	56.0000	65.0000	16.071	0	0	0
21/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
21/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,233.0000	4,068.0000	(3.898)	0	0	0
21/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,806.0000	4,638.0000	(3.496)	0	0	0
21/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,717.0000	6,542.0000	(2.605)	0	0	0
21/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	325.0000	363.0000	11.692	0	0	0
21/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,192.0000	5,023.0000	(3.255)	0	0	0
21/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,417.0000	4,593.0000	3.985	0	0	0
21/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	12.0000	14.0000	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
21/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,457.0000	8,281.0000	(2.081)	0	0	0
21/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,718.0000	1,578.0000	(8.149)	0	0	0
21/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
21/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,705.0000	8,529.0000	(2.022)	0	0	0
21/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,685.0000	2,532.0000	(5.698)	0	0	0
21/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,899.0000	3,734.0000	(4.232)	0	0	0
21/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,500.0000	9,323.0000	(1.863)	0	0	0
21/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,760.0000	1,620.0000	(7.955)	0	0	0
21/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	90.0000	103.0000	14.444	0	0	0
21/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
21/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
21/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,284.0000	3,124.0000	(4.872)	0	0	0
21/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,510.0000	2,685.0000	6.972	0	0	0
21/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	192.0000	217.0000	13.021	0	0	0
21/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	317.0000	355.0000	11.987	0	0	0
21/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	229.0000	257.0000	12.227	0	0	0
21/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	95.0000	108.0000	13.684	0	0	0
21/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	141.0000	159.0000	12.766	0	0	0
21/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,372.0000	2,222.0000	(6.324)	0	0	0
21/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,437.0000	3,614.0000	5.150	0	0	0
21/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,339.0000	3,516.0000	5.301	0	0	0
21/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
21/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
21/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,535.0000	3,712.0000	5.007	0	0	0
21/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,427.0000	1,578.0000	10.582	0	0	0
21/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
21/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,999.0000	4,830.0000	(3.381)	0	0	0
21/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,388.0000	3,565.0000	5.224	0	0	0
21/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,290.0000	3,467.0000	5.380	0	0	0
21/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	367.0000	412.0000	12.262	0	0	0
21/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,316.0000	2,490.0000	7.513	0	0	0
21/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,046.0000	3,222.0000	5.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	451.0000	507.0000	12.417	0	0	0
21/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,854.0000	4,686.0000	(3.461)	0	0	0
21/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,194.0000	1,072.0000	(10.218)	0	0	0
21/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	61.0000	71.0000	16.393	0	0	0
21/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,510.0000	1,377.0000	(8.808)	0	0	0
21/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
21/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
21/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	428.0000	481.0000	12.383	0	0	0
21/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	311.0000	256.0000	(17.685)	0	0	0
21/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
21/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,677.0000	1,834.0000	9.362	0	0	0
21/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
21/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,074.0000	2,248.0000	8.390	0	0	0
21/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
21/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,015.0000	6,839.0000	(2.509)	0	0	0
21/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,607.0000	2,783.0000	6.751	0	0	0
21/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,271.0000	1,146.0000	(9.835)	0	0	0
21/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
21/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,974.0000	5,801.0000	(2.896)	0	0	0
21/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	120.0000	98.0000	(18.333)	0	0	0
21/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,098.0000	2,940.0000	(5.100)	0	0	0
21/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	155.0000	175.0000	12.903	0	0	0
21/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,043.0000	3,877.0000	(4.106)	0	0	0
21/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	463.0000	521.0000	12.527	0	0	0
21/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
21/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,156.0000	1,035.0000	(10.467)	0	0	0
21/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,802.0000	2,978.0000	6.281	0	0	0
21/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
21/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	93.0000	75.0000	(19.355)	0	0	0
21/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,655.0000	8,479.0000	(2.034)	0	0	0
21/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,850.0000	2,010.0000	8.649	0	0	0
21/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,668.0000	6,492.0000	(2.639)	0	0	0
21/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,068.0000	1,191.0000	11.517	0	0	0
21/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
21/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
21/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,349.0000	1,221.0000	(9.489)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
21/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	406.0000	456.0000	12.315	0	0	0
21/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,556.0000	8,380.0000	(2.057)	0	0	0
21/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,767.0000	6,591.0000	(2.601)	0	0	0
21/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,754.0000	8,578.0000	(2.011)	0	0	0
21/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
21/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,568.0000	6,393.0000	(2.664)	0	0	0
21/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,486.0000	3,663.0000	5.077	0	0	0
21/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	187.0000	212.0000	13.369	0	0	0
21/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,730.0000	2,577.0000	(5.604)	0	0	0
21/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,003.0000	8,826.0000	(1.966)	0	0	0
21/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
21/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,817.0000	6,641.0000	(2.582)	0	0	0
21/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,804.0000	8,628.0000	(1.999)	0	0	0
21/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,763.0000	1,921.0000	8.962	0	0	0
21/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,005.0000	2,848.0000	(5.225)	0	0	0
21/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	162.0000	183.0000	12.963	0	0	0
21/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	903.0000	795.0000	(11.960)	0	0	0
21/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	106.0000	86.0000	(18.868)	0	0	0
21/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
21/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,008.0000	1,126.0000	11.706	0	0	0
21/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	560.0000	630.0000	12.500	0	0	0
21/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,704.0000	2,880.0000	6.509	0	0	0
21/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	351.0000	291.0000	(17.094)	0	0	0
21/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,876.0000	5,703.0000	(2.944)	0	0	0
21/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	104.0000	117.0000	12.500	0	0	0
21/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,947.0000	3,782.0000	(4.180)	0	0	0
21/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
21/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
21/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,902.0000	4,734.0000	(3.427)	0	0	0
21/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	576.0000	648.0000	12.500	0	0	0
21/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	869.0000	762.0000	(12.313)	0	0	0
21/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	331.0000	273.0000	(17.523)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,038.0000	1,158.0000	11.561	0	0	0
21/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
21/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,753.0000	2,929.0000	6.393	0	0	0
21/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,710.0000	4,543.0000	(3.546)	0	0	0
21/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	67.0000	78.0000	16.418	0	0	0
21/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,756.0000	3,592.0000	(4.366)	0	0	0
21/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,821.0000	2,666.0000	(5.495)	0	0	0
21/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	113.0000	127.0000	12.389	0	0	0
21/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,680.0000	5,508.0000	(3.028)	0	0	0
21/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	178.0000	202.0000	13.483	0	0	0
21/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,900.0000	3,076.0000	6.069	0	0	0
21/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
21/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
21/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	82.0000	69.0000	(15.854)	0	0	0
21/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,131.0000	1,262.0000	11.583	0	0	0
21/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	274.0000	227.0000	(17.153)	0	0	0
21/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,939.0000	2,104.0000	8.510	0	0	0
21/10/2009	€ / R	2009/12/14			Currency Future	11.0928	11.1746	0.737	12.2700	11.1400	36,013
21/10/2009	€ / R	2009/12/14	11.95	Put	Currency Future	934.0000	863.0000	(7.602)	0	0	0
21/10/2009	€ / R	2009/12/14	11.90	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
21/10/2009	€ / R	2009/12/14	7.30	Call	Currency Future	3,793.0000	3,875.0000	2.162	0	0	0
21/10/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,587.0000	1,509.0000	(4.915)	0	0	0
21/10/2009	€ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	2,944.0000	3,026.0000	2.785	0	0	0
21/10/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,508.0000	8,425.0000	(0.976)	0	0	0
21/10/2009	€ / R	2009/12/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	12.95	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	€ / R	2009/12/14	18.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	11.95	Call	Currency Future	76.0000	87.0000	14.474	0	0	0
21/10/2009	€ / R	2009/12/14	11.90	Put	Currency Future	889.0000	819.0000	(7.874)	0	0	0
21/10/2009	€ / R	2009/12/14	8.30	Call	Currency Future	2,794.0000	2,876.0000	2.935	0	0	0
21/10/2009	€ / R	2009/12/14	10.65	Call	Currency Future	559.0000	624.0000	11.628	0	0	0
21/10/2009	€ / R	2009/12/14	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,611.0000	3,529.0000	(2.271)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,539.0000	1,461.0000	(5.068)	0	0	0
21/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
21/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,960.0000	3,878.0000	(2.071)	0	0	0
21/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	66.0000	75.0000	13.636	0	0	0
21/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	846.0000	776.0000	(8.274)	0	0	0
21/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,943.0000	4,025.0000	2.080	0	0	0
21/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,508.0000	6,426.0000	(1.260)	0	0	0
21/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	129.0000	110.0000	(14.729)	0	0	0
21/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
21/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	487.0000	547.0000	12.320	0	0	0
21/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,070.0000	1,149.0000	7.383	0	0	0
21/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	88.0000	101.0000	14.773	0	0	0
21/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,117.0000	1,197.0000	7.162	0	0	0
21/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,878.0000	1,799.0000	(4.207)	0	0	0
21/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,258.0000	8,175.0000	(1.005)	0	0	0
21/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,493.0000	3,575.0000	2.348	0	0	0
21/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,254.0000	1,179.0000	(5.981)	0	0	0
21/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,909.0000	4,827.0000	(1.670)	0	0	0
21/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
21/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	760.0000	693.0000	(8.816)	0	0	0
21/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,850.0000	1,932.0000	4.432	0	0	0
21/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,993.0000	4,075.0000	2.054	0	0	0
21/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,258.0000	6,176.0000	(1.310)	0	0	0
21/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	138.0000	158.0000	14.493	0	0	0
21/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
21/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,060.0000	3,978.0000	(2.020)	0	0	0
21/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,830.0000	1,750.0000	(4.372)	0	0	0
21/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	149.0000	171.0000	14.765	0	0	0
21/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	144.0000	123.0000	(14.583)	0	0	0
21/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,008.0000	7,925.0000	(1.036)	0	0	0
21/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,044.0000	3,125.0000	2.661	0	0	0
21/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	595.0000	534.0000	(10.252)	0	0	0
21/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	518.0000	460.0000	(11.197)	0	0	0
21/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,348.0000	1,272.0000	(5.638)	0	0	0
21/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,396.0000	2,478.0000	3.422	0	0	0
21/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,098.0000	2,179.0000	3.861	0	0	0
21/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,517.0000	2,436.0000	(3.218)	0	0	0
21/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	556.0000	496.0000	(10.791)	0	0	0
21/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,161.0000	1,086.0000	(6.460)	0	0	0
21/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,745.0000	2,826.0000	2.951	0	0	0
21/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,048.0000	2,130.0000	4.004	0	0	0
21/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	978.0000	906.0000	(7.362)	0	0	0
21/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	95.0000	109.0000	14.737	0	0	0
21/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
21/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,393.0000	3,475.0000	2.417	0	0	0
21/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,830.0000	1,750.0000	(4.372)	0	0	0
21/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	174.0000	199.0000	14.368	0	0	0
21/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
21/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	161.0000	184.0000	14.286	0	0	0
21/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,539.0000	1,461.0000	(5.068)	0	0	0
21/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	597.0000	663.0000	11.055	0	0	0
21/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
21/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	102.0000	117.0000	14.706	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,743.0000	3,825.0000	2.191	0	0	0
21/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,009.0000	4,927.0000	(1.637)	0	0	0
21/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
21/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,094.0000	3,175.0000	2.618	0	0	0
21/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	481.0000	424.0000	(11.850)	0	0	0
21/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,158.0000	7,075.0000	(1.160)	0	0	0
21/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,661.0000	3,579.0000	(2.240)	0	0	0
21/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,949.0000	2,031.0000	4.207	0	0	0
21/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,008.0000	6,925.0000	(1.184)	0	0	0
21/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,759.0000	4,677.0000	(1.723)	0	0	0
21/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
21/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,999.0000	2,080.0000	4.052	0	0	0
21/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,008.0000	5,926.0000	(1.365)	0	0	0
21/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,751.0000	1,833.0000	4.683	0	0	0
21/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,593.0000	3,675.0000	2.282	0	0	0
21/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	716.0000	787.0000	9.916	0	0	0
21/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	976.0000	1,054.0000	7.992	0	0	0
21/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,609.0000	4,527.0000	(1.779)	0	0	0
21/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,025.0000	1,945.0000	(3.951)	0	0	0
21/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,658.0000	5,576.0000	(1.449)	0	0	0
21/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,023.0000	951.0000	(7.038)	0	0	0
21/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,458.0000	7,375.0000	(1.113)	0	0	0
21/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,508.0000	5,426.0000	(1.489)	0	0	0
21/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,781.0000	1,702.0000	(4.436)	0	0	0
21/10/2009	€ / R	2009/12/14	11.70	Call	Currency Future	110.0000	126.0000	14.545	0	0	0
21/10/2009	€ / R	2009/12/14	15.25	Put	Currency Future	4,160.0000	4,078.0000	(1.971)	0	0	0
21/10/2009	€ / R	2009/12/14	10.35	Call	Currency Future	800.0000	874.0000	9.250	0	0	0
21/10/2009	€ / R	2009/12/14	11.65	Call	Currency Future	119.0000	136.0000	14.286	0	0	0
21/10/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,595.0000	2,677.0000	3.160	0	0	0
21/10/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,561.0000	3,479.0000	(2.303)	0	0	0
21/10/2009	€ / R	2009/12/14	10.15	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/10/2009	€ / R	2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	15.00	Put	Currency Future	3,910.0000	3,828.0000	(2.097)	0	0	0
21/10/2009	€ / R	2009/12/14	13.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/10/2009	€ / R	2009/12/14	11.60	Call	Currency Future	128.0000	147.0000	14.844	0	0	0
21/10/2009	€ / R	2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	17.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	10.65	Put	Currency Future	116.0000	99.0000	(14.655)	0	0	0
21/10/2009	€ / R	2009/12/14	15.10	Put	Currency Future	4,010.0000	3,928.0000	(2.045)	0	0	0
21/10/2009	€ / R	2009/12/14	10.00	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
21/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,976.0000	1,896.0000	(4.049)	0	0	0
21/10/2009	€ / R	2009/12/14	11.70	Put	Currency Future	717.0000	652.0000	(9.066)	0	0	0
21/10/2009	€ / R	2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	12.10	Put	Currency Future	1,069.0000	996.0000	(6.829)	0	0	0
21/10/2009	€ / R	2009/12/14	8.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	17.05	Put	Currency Future	5,958.0000	5,876.0000	(1.376)	0	0	0
21/10/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,408.0000	1,489.0000	5.753	0	0	0
21/10/2009	€ / R	2009/12/14	15.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	€ / R	2009/12/14	13.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	36.0000	41.0000	13.889	0	0	80
21/10/2009	€ / R	2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	15.35	Put	Currency Future	4,259.0000	4,178.0000	(1.902)	0	0	0
21/10/2009	€ / R	2009/12/14	12.10	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
21/10/2009	€ / R	2009/12/14	15.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	€ / R	2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,359.0000	1,440.0000	5.960	0	0	0
21/10/2009	€ / R	2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	10.60	Put	Currency Future	104.0000	89.0000	(14.423)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,810.0000	3,729.0000	(2.126)	0	0	0
21/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
21/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
21/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
21/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	676.0000	612.0000	(9.467)	0	0	0
21/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,113.0000	3,031.0000	(2.634)	0	0	0
21/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,459.0000	4,377.0000	(1.839)	0	0	0
21/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,446.0000	2,527.0000	3.312	0	0	0
21/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,301.0000	1,225.0000	(5.842)	0	0	0
21/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,844.0000	2,926.0000	2.883	0	0	0
21/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,058.0000	5,976.0000	(1.354)	0	0	0
21/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,709.0000	4,627.0000	(1.741)	0	0	0
21/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	635.0000	572.0000	(9.921)	0	0	0
21/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	887.0000	963.0000	8.568	0	0	0
21/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,994.0000	3,076.0000	2.739	0	0	0
21/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	802.0000	734.0000	(8.479)	0	0	0
21/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,659.0000	4,577.0000	(1.760)	0	0	0
21/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,058.0000	7,975.0000	(1.030)	0	0	0
21/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,293.0000	3,375.0000	2.490	0	0	0
21/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,221.0000	2,141.0000	(3.602)	0	0	0
21/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,296.0000	2,378.0000	3.571	0	0	0
21/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,457.0000	1,538.0000	5.559	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
21/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
21/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,711.0000	3,629.0000	(2.210)	0	0	0
21/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,320.0000	2,239.0000	(3.491)	0	0	0
21/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,022.0000	1,102.0000	7.828	0	0	0
21/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,558.0000	6,476.0000	(1.250)	0	0	0
21/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,555.0000	1,636.0000	5.209	0	0	0
21/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,559.0000	4,477.0000	(1.799)	0	0	0
21/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
21/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,558.0000	8,475.0000	(0.970)	0	0	0
21/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
21/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	159.0000	136.0000	(14.465)	0	0	0
21/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	452.0000	511.0000	13.053	0	0	0
21/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,443.0000	3,525.0000	2.382	0	0	0
21/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,491.0000	1,414.0000	(5.164)	0	0	0
21/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,193.0000	3,275.0000	2.568	0	0	0
21/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	419.0000	476.0000	13.604	0	0	0
21/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
21/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,443.0000	1,366.0000	(5.336)	0	0	0
21/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,843.0000	3,925.0000	2.134	0	0	0
21/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
21/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,396.0000	1,319.0000	(5.516)	0	0	0
21/10/2009	€ / 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
21/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,801.0000	1,882.0000	4.498	0	0	0
21/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
21/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,158.0000	6,076.0000	(1.332)	0	0	0
21/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,908.0000	7,825.0000	(1.050)	0	0	0
21/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,212.0000	3,131.0000	(2.522)	0	0	0
21/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,604.0000	1,685.0000	5.050	0	0	0
21/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,310.0000	1,391.0000	6.183	0	0	0
21/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	195.0000	167.0000	(14.359)	0	0	0
21/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
21/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,158.0000	8,075.0000	(1.017)	0	0	0
21/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,043.0000	4,125.0000	2.028	0	0	0
21/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	675.0000	745.0000	10.370	0	0	0
21/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,346.0000	2,428.0000	3.495	0	0	0
21/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	387.0000	441.0000	13.953	0	0	0
21/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
21/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,959.0000	4,877.0000	(1.654)	0	0	0
21/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,958.0000	7,875.0000	(1.043)	0	0	0
21/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,209.0000	4,128.0000	(1.924)	0	0	0
21/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,207.0000	1,132.0000	(6.214)	0	0	0
21/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,214.0000	1,294.0000	6.590	0	0	0
21/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
21/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,110.0000	4,028.0000	(1.995)	0	0	0
21/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,108.0000	6,026.0000	(1.343)	0	0	0
21/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,809.0000	4,727.0000	(1.705)	0	0	0
21/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,115.0000	1,041.0000	(6.637)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,271.0000	2,190.0000	(3.567)	0	0	0
21/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,108.0000	8,025.0000	(1.024)	0	0	0
21/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,197.0000	2,279.0000	3.732	0	0	0
21/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,123.0000	2,043.0000	(3.768)	0	0	0
21/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
21/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,208.0000	8,125.0000	(1.011)	0	0	0
21/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,348.0000	1,272.0000	(5.638)	0	0	0
21/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,765.0000	2,684.0000	(2.929)	0	0	0
21/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,093.0000	4,175.0000	2.003	0	0	0
21/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	522.0000	585.0000	12.069	0	0	0
21/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,587.0000	1,509.0000	(4.915)	0	0	0
21/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,760.0000	3,679.0000	(2.154)	0	0	0
21/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,900.0000	1,981.0000	4.263	0	0	0
21/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,657.0000	8,575.0000	(0.947)	0	0	0
21/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,732.0000	1,653.0000	(4.561)	0	0	0
21/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,172.0000	2,092.0000	(3.683)	0	0	0
21/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	931.0000	1,008.0000	8.271	0	0	0
21/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,208.0000	6,126.0000	(1.321)	0	0	0
21/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,658.0000	6,576.0000	(1.232)	0	0	0
21/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,927.0000	1,848.0000	(4.100)	0	0	0
21/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,369.0000	2,289.0000	(3.377)	0	0	0
21/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
21/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,653.0000	1,734.0000	4.900	0	0	0
21/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,343.0000	3,425.0000	2.453	0	0	0
21/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
21/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,468.0000	2,387.0000	(3.282)	0	0	0
21/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,894.0000	2,976.0000	2.833	0	0	0
21/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,262.0000	1,342.0000	6.339	0	0	0
21/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
21/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,616.0000	2,535.0000	(3.096)	0	0	0
21/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,411.0000	3,330.0000	(2.375)	0	0	0
21/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,645.0000	2,727.0000	3.100	0	0	0
21/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,684.0000	1,605.0000	(4.691)	0	0	0
21/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,468.0000	2,387.0000	(3.282)	0	0	0
21/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,908.0000	5,826.0000	(1.388)	0	0	0
21/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,247.0000	2,328.0000	3.605	0	0	0
21/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
21/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	82.0000	70.0000	(14.634)	0	0	0
21/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	176.0000	151.0000	(14.205)	0	0	0
21/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,635.0000	1,557.0000	(4.771)	0	0	0
21/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,271.0000	2,190.0000	(3.567)	0	0	0
21/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,359.0000	4,278.0000	(1.858)	0	0	0
21/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,418.0000	2,338.0000	(3.309)	0	0	0
21/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,893.0000	3,975.0000	2.106	0	0	0
21/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,808.0000	6,726.0000	(1.204)	0	0	0
21/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,409.0000	4,327.0000	(1.860)	0	0	0
21/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,506.0000	1,587.0000	5.378	0	0	0
21/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,567.0000	2,486.0000	(3.155)	0	0	0
21/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	843.0000	918.0000	8.897	0	0	0
21/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,358.0000	8,275.0000	(0.993)	0	0	0
21/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,757.0000	8,675.0000	(0.936)	0	0	0
21/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,243.0000	3,325.0000	2.529	0	0	0
21/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	235.0000	269.0000	14.468	0	0	0
21/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,358.0000	6,276.0000	(1.290)	0	0	0
21/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,509.0000	4,427.0000	(1.819)	0	0	0
21/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,517.0000	2,436.0000	(3.218)	0	0	0
21/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	375.0000	325.0000	(13.333)	0	0	0
21/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	445.0000	390.0000	(12.360)	0	0	0
21/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	235.0000	202.0000	(14.043)	0	0	0
21/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	218.0000	249.0000	14.220	0	0	0
21/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	409.0000	357.0000	(12.714)	0	0	0
21/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	328.0000	377.0000	14.939	0	0	0
21/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,758.0000	6,676.0000	(1.213)	0	0	0
21/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,161.0000	1,086.0000	(6.460)	0	0	0
21/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,495.0000	2,577.0000	3.287	0	0	0
21/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	357.0000	408.0000	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
21/10/2009	€ / R	2009/12/14	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	12.20	Call	Currency Future	54.0000	61.0000	12.963	0	0	13,679
21/10/2009	€ / R	2009/12/14	7.45	Call	Currency Future	3,643.0000	3,725.0000	2.251	0	0	0
21/10/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,493.0000	3,575.0000	2.348	0	0	0
21/10/2009	€ / R	2009/12/14	11.15	Call	Currency Future	254.0000	290.0000	14.173	0	0	0
21/10/2009	€ / R	2009/12/14	10.95	Put	Currency Future	214.0000	184.0000	(14.019)	0	0	0
21/10/2009	€ / R	2009/12/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	12,744
21/10/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	11.15	Put	Currency Future	311.0000	265.0000	(14.791)	0	0	0
21/10/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,807.0000	8,725.0000	(0.931)	0	0	0
21/10/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,511.0000	3,430.0000	(2.307)	0	0	0
21/10/2009	€ / R	2009/12/14	11.10	Put	Currency Future	281.0000	243.0000	(13.523)	0	0	0
21/10/2009	€ / R	2009/12/14	11.35	Call	Currency Future	187.0000	214.0000	14.439	0	0	0
21/10/2009	€ / R	2009/12/14	11.05	Call	Currency Future	300.0000	346.0000	15.333	0	0	0
21/10/2009	€ / R	2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	11.20	Put	Currency Future	343.0000	294.0000	(14.286)	0	0	0
21/10/2009	€ / R	2009/12/14	11.05	Put	Currency Future	257.0000	222.0000	(13.619)	0	0	0
21/10/2009	€ / R	2009/12/14	11.30	Call	Currency Future	202.0000	231.0000	14.356	0	0	0
21/10/2009	€ / R	2009/12/14	11.10	Call	Currency Future	274.0000	317.0000	15.693	0	0	0
21/10/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,707.0000	8,625.0000	(0.942)	0	0	0
21/10/2009	€ / R	2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,608.0000	6,526.0000	(1.241)	0	0	0
21/10/2009	€ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	17.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,708.0000	6,626.0000	(1.222)	0	0	0
21/10/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,607.0000	8,525.0000	(0.953)	0	0	0
21/10/2009	€ / R	2009/12/14	13.15	Put	Currency Future	2,074.0000	1,994.0000	(3.857)	0	0	0
21/10/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,914.0000	2,833.0000	(2.780)	0	0	0
21/10/2009	€ / R	2009/12/14	14.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,815.0000	2,733.0000	(2.913)	0	0	0
21/10/2009	€ / R	2009/12/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,815.0000	2,733.0000	(2.913)	0	0	0
21/10/2009	€ / R	2009/12/14	14.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	€ / R	2009/12/14	13.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,221.0000	2,141.0000	(3.602)	0	0	0
21/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,320.0000	2,239.0000	(3.491)	0	0	0
21/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,715.0000	2,634.0000	(2.983)	0	0	0
21/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,013.0000	2,932.0000	(2.688)	0	0	0
21/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,964.0000	2,882.0000	(2.767)	0	0	0
21/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,567.0000	2,486.0000	(3.155)	0	0	0
21/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,964.0000	2,882.0000	(2.767)	0	0	0
21/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,666.0000	2,585.0000	(3.038)	0	0	0
21/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,074.0000	1,994.0000	(3.857)	0	0	0
21/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,162.0000	3,081.0000	(2.562)	0	0	0
21/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,765.0000	2,684.0000	(2.929)	0	0	0
21/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,025.0000	1,945.0000	(3.951)	0	0	0
21/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,715.0000	2,634.0000	(2.983)	0	0	0
21/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,864.0000	2,783.0000	(2.828)	0	0	0
21/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,063.0000	2,982.0000	(2.644)	0	0	0
21/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,976.0000	1,896.0000	(4.049)	0	0	0
21/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,147.0000	2,229.0000	3.819	0	0	0
21/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,143.0000	3,225.0000	2.609	0	0	0
21/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,143.0000	4,225.0000	1.979	0	0	0
21/10/2009	€ / R 2009/12/14	6.95	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
21/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,858.0000	7,775.0000	(1.056)	0	0	0
21/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,165.0000	1,246.0000	6.953	0	0	0
21/10/2009	€ / R	2009/12/14	18.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,860.0000	3,779.0000	(2.098)	0	0	0
21/10/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,858.0000	5,776.0000	(1.400)	0	0	0
21/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	10.40	Call	Currency Future	757.0000	830.0000	9.643	0	0	0
21/10/2009	€ / R	2009/12/14	10.40	Put	Currency Future	65.0000	56.0000	(13.846)	0	0	0
21/10/2009	€ / R	2009/12/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,309.0000	4,228.0000	(1.880)	0	0	0
21/10/2009	€ / R	2009/12/14	9.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	9.40	Call	Currency Future	1,702.0000	1,783.0000	4.759	0	0	0
21/10/2009	€ / R	2009/12/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	8.40	Call	Currency Future	2,695.0000	2,776.0000	3.006	0	0	0
21/10/2009	€ / R	2009/12/14	7.40	Call	Currency Future	3,693.0000	3,775.0000	2.220	0	0	0
21/10/2009	€ / R	2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	19.50	Put	Currency Future	8,408.0000	8,325.0000	(0.987)	0	0	0
21/10/2009	€ / R	2009/12/14	17.50	Put	Currency Future	6,408.0000	6,326.0000	(1.280)	0	0	0
21/10/2009	€ / R	2009/12/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	€ / R	2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,308.0000	6,226.0000	(1.300)	0	0	0
21/10/2009	€ / R	2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,308.0000	8,225.0000	(0.999)	0	0	0
21/10/2009	€ / R	2010/03/15			Currency Future	11.2754	11.3594	0.745	0.0000	0.0000	3,002
21/10/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,482.0000	3,566.0000	2.412	0	0	0
21/10/2009	€ / R	2010/03/15	10.35	Call	Currency Future	1,035.0000	1,108.0000	7.053	0	0	0
21/10/2009	€ / R	2010/03/15	15.20	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/10/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,760.0000	1,683.0000	(4.375)	0	0	0
21/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	291.0000	314.0000	7.904	0	0	0
21/10/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,029.0000	4,112.0000	2.060	0	0	0
21/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,278.0000	8,194.0000	(1.015)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,554.0000	3,472.0000	(2.307)	0	0	0
21/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
21/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,946.0000	3,864.0000	(2.078)	0	0	0
21/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,383.0000	3,467.0000	2.483	0	0	0
21/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	753.0000	696.0000	(7.570)	0	0	0
21/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,983.0000	5,900.0000	(1.387)	0	0	0
21/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,282.0000	6,199.0000	(1.321)	0	0	0
21/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,958.0000	2,040.0000	4.188	0	0	0
21/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,602.0000	3,521.0000	(2.249)	0	0	0
21/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,937.0000	4,854.0000	(1.681)	0	0	0
21/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	646.0000	593.0000	(8.204)	0	0	0
21/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,146.0000	1,079.0000	(5.846)	0	0	0
21/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
21/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,937.0000	3,022.0000	2.894	0	0	0
21/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
21/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,033.0000	5,950.0000	(1.376)	0	0	0
21/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
21/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,396.0000	2,480.0000	3.506	0	0	0
21/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	372.0000	403.0000	8.333	0	0	0
21/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	222.0000	238.0000	7.207	0	0	0
21/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,540.0000	4,457.0000	(1.828)	0	0	0
21/10/2009	€ / R 2010/03/15	12.00	Call	Currency Future	259.0000	279.0000	7.722	0	0	0
21/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,590.0000	4,507.0000	(1.808)	0	0	0
21/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,028.0000	7,945.0000	(1.034)	0	0	0
21/10/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,973.0000	2,892.0000	(2.725)	0	0	0
21/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	660.0000	717.0000	8.636	0	0	0
21/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
21/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	249.0000	268.0000	7.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,441.0000	4,358.0000	(1.869)	0	0	0
21/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,284.0000	3,367.0000	2.527	0	0	0
21/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,037.0000	1,958.0000	(3.878)	0	0	0
21/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	136.0000	143.0000	5.147	0	0	0
21/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,651.0000	3,570.0000	(2.219)	0	0	0
21/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,929.0000	4,013.0000	2.138	0	0	0
21/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,505.0000	3,423.0000	(2.340)	0	0	0
21/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,159.0000	1,242.0000	7.161	0	0	0
21/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
21/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,639.0000	4,556.0000	(1.789)	0	0	0
21/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	198.0000	212.0000	7.071	0	0	0
21/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
21/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,298.0000	2,382.0000	3.655	0	0	0
21/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
21/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
21/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,979.0000	7,895.0000	(1.053)	0	0	0
21/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,592.0000	2,513.0000	(3.048)	0	0	0
21/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,273.0000	1,203.0000	(5.499)	0	0	0
21/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,545.0000	2,466.0000	(3.104)	0	0	0
21/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
21/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
21/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,435.0000	1,518.0000	5.784	0	0	0
21/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	329.0000	356.0000	8.207	0	0	0
21/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
21/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	603.0000	658.0000	9.121	0	0	13,636
21/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
21/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
21/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,639.0000	2,560.0000	(2.994)	0	0	0
21/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
21/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	284.0000	258.0000	(9.155)	0	0	0
21/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
21/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,669.0000	1,593.0000	(4.554)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	328.0000	298.0000	(9.146)	0	0	0
21/10/2009	€ / R	2010/03/15	14.35	Put	Currency Future	3,117.0000	3,036.0000	(2.599)	0	0	0
21/10/2009	€ / R	2010/03/15	15.75	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
21/10/2009	€ / R	2010/03/15	10.00	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
21/10/2009	€ / R	2010/03/15	16.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
21/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	329.0000	356.0000	8.207	0	0	0
21/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
21/10/2009	€ / R	2010/03/15	12.25	Call	Currency Future	214.0000	229.0000	7.009	0	0	0
21/10/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,494.0000	2,578.0000	3.368	0	0	0
21/10/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,023.0000	958.0000	(6.354)	0	0	0
21/10/2009	€ / R	2010/03/15	14.35	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
21/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/10/2009	€ / R	2010/03/15	13.10	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
21/10/2009	€ / R	2010/03/15	16.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
21/10/2009	€ / R	2010/03/15	11.95	Put	Currency Future	943.0000	881.0000	(6.575)	0	0	0
21/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,114.0000	1,197.0000	7.451	0	0	0
21/10/2009	€ / R	2010/03/15	8.80	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/10/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,490.0000	1,417.0000	(4.899)	0	0	0
21/10/2009	€ / R	2010/03/15	15.35	Put	Currency Future	4,094.0000	4,011.0000	(2.027)	0	0	0
21/10/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,490.0000	4,407.0000	(1.849)	0	0	0
21/10/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,342.0000	1,425.0000	6.185	0	0	0
21/10/2009	€ / R	2010/03/15	8.05	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,152.0000	2,235.0000	3.857	0	0	0
21/10/2009	€ / R	2010/03/15	9.25	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
21/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	753.0000	696.0000	(7.570)	0	0	0
21/10/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,528.0000	1,611.0000	5.432	0	0	0
21/10/2009	€ / R	2010/03/15	13.35	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
21/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
21/10/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,898.0000	1,820.0000	(4.110)	0	0	0
21/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,054.0000	2,137.0000	4.041	0	0	0
21/10/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,105.0000	1,038.0000	(6.063)	0	0	0
21/10/2009	€ / R	2010/03/15	9.80	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
21/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	1,064.0000	998.0000	(6.203)	0	0	0
21/10/2009	€ / R	2010/03/15	10.35	Put	Currency Future	110.0000	99.0000	(10.000)	0	0	0

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21/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,715.0000	1,638.0000	(4.490)	0	0	0
21/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,044.0000	3,962.0000	(2.028)	0	0	0
21/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
21/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,135.0000	3,219.0000	2.679	0	0	0
21/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
21/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	720.0000	781.0000	8.472	0	0	0
21/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	166.0000	176.0000	6.024	0	0	13,636
21/10/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,175.0000	2,097.0000	(3.586)	0	0	0
21/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
21/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,129.0000	2,051.0000	(3.664)	0	0	0
21/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,829.0000	2,749.0000	(2.828)	0	0	0
21/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
21/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
21/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	983.0000	919.0000	(6.511)	0	0	0
21/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,624.0000	1,549.0000	(4.618)	0	0	0
21/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
21/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,788.0000	4,705.0000	(1.734)	0	0	0
21/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	303.0000	327.0000	7.921	0	0	0
21/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	315.0000	341.0000	8.254	0	0	0
21/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	145.0000	153.0000	5.517	0	0	0
21/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	226.0000	204.0000	(9.735)	0	0	0
21/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,432.0000	3,516.0000	2.448	0	0	0
21/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,979.0000	4,063.0000	2.111	0	0	0
21/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,234.0000	3,318.0000	2.597	0	0	0
21/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	26.0000	26.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	866.0000	805.0000	(7.044)	0	0	0
21/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,036.0000	3,120.0000	2.767	0	0	0
21/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	790.0000	732.0000	(7.342)	0	0	0
21/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	244.0000	221.0000	(9.426)	0	0	0
21/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	239.0000	257.0000	7.531	0	0	0
21/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,813.0000	1,896.0000	4.578	0	0	0
21/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	351.0000	320.0000	(8.832)	0	0	0
21/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,888.0000	4,805.0000	(1.698)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,292.0000	4,209.0000	(1.934)	0	0	0
21/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,188.0000	1,120.0000	(5.724)	0	0	0
21/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
21/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	14.0000	14.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,531.0000	3,615.0000	2.379	0	0	0
21/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	71.0000	69.0000	(2.817)	0	0	0
21/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,205.0000	1,287.0000	6.805	0	0	0
21/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	904.0000	843.0000	(6.748)	0	0	0
21/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	84.0000	90.0000	7.143	0	0	0
21/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,084.0000	2,004.0000	(3.839)	0	0	0
21/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
21/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,249.0000	2,333.0000	3.735	0	0	0
21/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
21/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	269.0000	290.0000	7.807	0	0	0
21/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,527.0000	8,443.0000	(0.985)	0	0	0
21/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,359.0000	2,280.0000	(3.349)	0	0	0
21/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,021.0000	2,940.0000	(2.681)	0	0	0
21/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,432.0000	6,348.0000	(1.306)	0	0	0
21/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	147.0000	132.0000	(10.204)	0	0	0
21/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	150.0000	158.0000	5.333	0	0	0
21/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,852.0000	1,774.0000	(4.212)	0	0	0
21/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
21/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,896.0000	3,814.0000	(2.105)	0	0	0
21/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	280.0000	302.0000	7.857	0	0	0
21/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	997.0000	1,068.0000	7.121	0	0	0
21/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	922.0000	992.0000	7.592	0	0	0
21/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,543.0000	2,627.0000	3.303	0	0	0
21/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,296.0000	1,379.0000	6.404	0	0	0
21/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	828.0000	768.0000	(7.246)	0	0	0
21/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	121.0000	109.0000	(9.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,789.0000	2,873.0000	3.012	0	0	0
21/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,576.0000	1,658.0000	5.203	0	0	0
21/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	576.0000	629.0000	9.201	0	0	0
21/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,925.0000	2,845.0000	(2.735)	0	0	0
21/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	681.0000	627.0000	(7.930)	0	0	0
21/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,531.0000	6,448.0000	(1.271)	0	0	0
21/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	96.0000	102.0000	6.250	0	0	0
21/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	18.0000	18.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	264.0000	239.0000	(9.470)	0	0	0
21/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	99.0000	93.0000	(6.061)	0	0	0
21/10/2009	€ / R 2010/03/15	14.15	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
21/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	357.0000	386.0000	8.123	0	0	0
21/10/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
21/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,987.0000	4,904.0000	(1.664)	0	0	0
21/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,780.0000	3,864.0000	2.222	0	0	0
21/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	751.0000	814.0000	8.389	0	0	0
21/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,445.0000	2,529.0000	3.436	0	0	0
21/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,987.0000	3,071.0000	2.812	0	0	0
21/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,990.0000	1,912.0000	(3.920)	0	0	0
21/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,909.0000	1,992.0000	4.348	0	0	0
21/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,427.0000	8,344.0000	(0.985)	0	0	0
21/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
21/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,232.0000	6,149.0000	(1.332)	0	0	0
21/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	689.0000	748.0000	8.563	0	0	0
21/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,074.0000	1,152.0000	7.263	0	0	0
21/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
21/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
21/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,861.0000	1,944.0000	4.460	0	0	0
21/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	13.0000	13.0000	-	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
21/10/2009	€ / R	2010/03/15	14.25	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
21/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,228.0000	8,144.0000	(1.021)	0	0	0
21/10/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,482.0000	1,564.0000	5.533	0	0	0
21/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,006.0000	2,089.0000	4.138	0	0	0
21/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,838.0000	4,755.0000	(1.716)	0	0	0
21/10/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,687.0000	2,607.0000	(2.977)	0	0	0
21/10/2009	€ / R	2010/03/15	7.40	Call	Currency Future	3,879.0000	3,963.0000	2.166	0	0	0
21/10/2009	€ / R	2010/03/15	15.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/10/2009	€ / R	2010/03/15	19.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	9.85	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
21/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
21/10/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,250.0000	1,333.0000	6.640	0	0	0
21/10/2009	€ / R	2010/03/15	7.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,995.0000	3,913.0000	(2.053)	0	0	0
21/10/2009	€ / R	2010/03/15	19.35	Put	Currency Future	8,078.0000	7,995.0000	(1.027)	0	0	0
21/10/2009	€ / R	2010/03/15	13.30	Call	Currency Future	104.0000	110.0000	5.769	0	0	0
21/10/2009	€ / R	2010/03/15	9.10	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/10/2009	€ / R	2010/03/15	8.45	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	8.40	Call	Currency Future	2,888.0000	2,972.0000	2.909	0	0	0
21/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,579.0000	1,505.0000	(4.687)	0	0	0
21/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	14.00	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
21/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,432.0000	3,516.0000	2.448	0	0	0
21/10/2009	€ / R	2010/03/15	16.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
21/10/2009	€ / R	2010/03/15	15.45	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
21/10/2009	€ / R	2010/03/15	13.40	Put	Currency Future	2,220.0000	2,143.0000	(3.468)	0	0	0
21/10/2009	€ / R	2010/03/15	12.50	Call	Currency Future	178.0000	190.0000	6.742	0	0	0
21/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	155.0000	164.0000	5.806	0	0	0
21/10/2009	€ / R	2010/03/15	15.00	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
21/10/2009	€ / R	2010/03/15	19.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,847.0000	3,765.0000	(2.132)	0	0	0
21/10/2009	€ / R	2010/03/15	13.45	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
21/10/2009	€ / R	2010/03/15	15.40	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
21/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	208.0000	188.0000	(9.615)	0	0	0
21/10/2009	€ / R	2010/03/15	10.95	Call	Currency Future	631.0000	687.0000	8.875	0	0	0
21/10/2009	€ / R	2010/03/15	17.85	Call	Currency Future	7.0000	7.0000	-	0	0	0

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21/10/2009	€ / R	2010/03/15	15.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/10/2009	€ / R	2010/03/15	10.45	Call	Currency Future	959.0000	1,030.0000	7.404	0	0	0
21/10/2009	€ / R	2010/03/15	15.40	Put	Currency Future	4,143.0000	4,061.0000	(1.979)	0	0	0
21/10/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,403.0000	1,330.0000	(5.203)	0	0	0
21/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	784.0000	848.0000	8.163	0	0	0
21/10/2009	€ / R	2010/03/15	9.95	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
21/10/2009	€ / R	2010/03/15	19.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,944.0000	1,866.0000	(4.012)	0	0	0
21/10/2009	€ / R	2010/03/15	10.45	Put	Currency Future	134.0000	120.0000	(10.448)	0	0	0
21/10/2009	€ / R	2010/03/15	17.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	€ / R	2010/03/15	13.50	Put	Currency Future	2,312.0000	2,234.0000	(3.374)	0	0	0
21/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
21/10/2009	€ / R	2010/03/15	10.95	Put	Currency Future	306.0000	278.0000	(9.150)	0	0	0
21/10/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,681.0000	6,597.0000	(1.257)	0	0	0
21/10/2009	€ / R	2010/03/15	14.10	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
21/10/2009	€ / R	2010/03/15	15.45	Put	Currency Future	4,193.0000	4,110.0000	(1.979)	0	0	0
21/10/2009	€ / R	2010/03/15	9.55	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
21/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
21/10/2009	€ / R	2010/03/15	17.35	Put	Currency Future	6,083.0000	6,000.0000	(1.364)	0	0	0
21/10/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,806.0000	1,729.0000	(4.264)	0	0	0
21/10/2009	€ / R	2010/03/15	17.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,877.0000	2,797.0000	(2.781)	0	0	0
21/10/2009	€ / R	2010/03/15	17.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	10.55	Call	Currency Future	886.0000	954.0000	7.675	0	0	0
21/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,498.0000	2,420.0000	(3.122)	0	0	0
21/10/2009	€ / R	2010/03/15	12.95	Call	Currency Future	131.0000	138.0000	5.344	0	0	0
21/10/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,200.0000	2,284.0000	3.818	0	0	0
21/10/2009	€ / R	2010/03/15	17.45	Put	Currency Future	6,183.0000	6,099.0000	(1.359)	0	0	0
21/10/2009	€ / R	2010/03/15	10.55	Put	Currency Future	161.0000	145.0000	(9.938)	0	0	0
21/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,879.0000	7,795.0000	(1.066)	0	0	0
21/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
21/10/2009	€ / R	2010/03/15	13.95	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
21/10/2009	€ / R	2010/03/15	8.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,830.0000	3,914.0000	2.193	0	0	0
21/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,766.0000	1,848.0000	4.643	0	0	0
21/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,884.0000	5,800.0000	(1.428)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,456.0000	3,375.0000	(2.344)	0	0	0
21/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,388.0000	1,471.0000	5.980	0	0	0
21/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,185.0000	3,269.0000	2.637	0	0	0
21/10/2009	€ / R 2010/03/15	7.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
21/10/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,128.0000	4,212.0000	2.035	0	0	0
21/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,347.0000	2,431.0000	3.579	0	0	0
21/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,581.0000	6,498.0000	(1.261)	0	0	0
21/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,086.0000	3,170.0000	2.722	0	0	0
21/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,839.0000	2,923.0000	2.959	0	0	0
21/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	7.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
21/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,577.0000	8,493.0000	(0.979)	0	0	0
21/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,178.0000	8,094.0000	(1.027)	0	0	0
21/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,730.0000	3,814.0000	2.252	0	0	0
21/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	17.0000	17.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
21/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,133.0000	6,049.0000	(1.370)	0	0	0
21/10/2009	€ / R 2010/03/15	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,739.0000	4,655.0000	(1.773)	0	0	0
21/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
21/10/2009	€ / R 2010/03/15	7.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,677.0000	8,593.0000	(0.968)	0	0	0
21/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,266.0000	2,188.0000	(3.442)	0	0	0
21/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,128.0000	8,044.0000	(1.033)	0	0	0
21/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,262.0000	3,181.0000	(2.483)	0	0	0
21/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,333.0000	3,417.0000	2.520	0	0	0
21/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,740.0000	2,824.0000	3.066	0	0	0
21/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,623.0000	1,705.0000	5.052	0	0	0
21/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,782.0000	2,702.0000	(2.876)	0	0	0
21/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,831.0000	6,747.0000	(1.230)	0	0	0
21/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,242.0000	4,160.0000	(1.933)	0	0	0
21/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,734.0000	2,654.0000	(2.926)	0	0	0
21/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	501.0000	549.0000	9.581	0	0	0
21/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,777.0000	8,693.0000	(0.957)	0	0	0
21/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,581.0000	3,665.0000	2.346	0	0	0
21/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,700.0000	3,619.0000	(2.189)	0	0	0
21/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
21/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	426.0000	389.0000	(8.685)	0	0	0
21/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
21/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,477.0000	8,394.0000	(0.979)	0	0	0
21/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	400.0000	365.0000	(8.750)	0	0	0
21/10/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,592.0000	2,676.0000	3.241	0	0	0
21/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,103.0000	2,186.0000	3.947	0	0	0
21/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	525.0000	575.0000	9.524	0	0	0
21/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	421.0000	457.0000	8.551	0	0	0
21/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,798.0000	3,716.0000	(2.159)	0	0	0
21/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	387.0000	420.0000	8.527	0	0	24
21/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	375.0000	342.0000	(8.800)	0	0	0
21/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,482.0000	6,398.0000	(1.296)	0	0	0
21/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
21/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	439.0000	476.0000	8.428	0	0	0
21/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	514.0000	467.0000	(9.144)	0	0	0
21/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	550.0000	601.0000	9.273	0	0	0
21/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
21/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	404.0000	438.0000	8.416	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
21/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,781.0000	6,697.0000	(1.239)	0	0	0
21/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,689.0000	4,606.0000	(1.770)	0	0	0
21/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,827.0000	8,743.0000	(0.952)	0	0	0
21/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	578.0000	528.0000	(8.651)	0	0	0
21/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,749.0000	3,668.0000	(2.161)	0	0	0
21/10/2009	€ / R 2010/03/15	11.50	Put	Currency Future	612.0000	561.0000	(8.333)	0	0	0
21/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
21/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	546.0000	497.0000	(8.974)	0	0	0
21/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	478.0000	524.0000	9.623	0	0	0
21/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,631.0000	6,548.0000	(1.252)	0	0	0
21/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	452.0000	414.0000	(8.407)	0	0	0
21/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,631.0000	3,715.0000	2.313	0	0	0
21/10/2009	€ / R 2010/03/15	7.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
21/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,829.0000	7,745.0000	(1.073)	0	0	0
21/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,627.0000	8,543.0000	(0.974)	0	0	0
21/10/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,178.0000	4,261.0000	1.987	0	0	0
21/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,834.0000	5,750.0000	(1.440)	0	0	0
21/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,727.0000	8,643.0000	(0.963)	0	0	0
21/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,731.0000	6,647.0000	(1.248)	0	0	0
21/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
21/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	717.0000	661.0000	(7.810)	0	0	0
21/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	342.0000	371.0000	8.480	0	0	0
21/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	192.0000	173.0000	(9.896)	0	0	0
21/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	817.0000	882.0000	7.956	0	0	0
21/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,452.0000	2,373.0000	(3.222)	0	0	0
21/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,391.0000	4,308.0000	(1.890)	0	0	0
21/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	6.0000	7.0000	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
21/10/2009	€ / R	2010/03/15	7.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,670.0000	1,753.0000	4.970	0	0	0
21/10/2009	€ / R	2010/03/15	8.65	Call	Currency Future	2,642.0000	2,726.0000	3.179	0	0	0
21/10/2009	€ / R	2010/03/15	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,382.0000	6,298.0000	(1.316)	0	0	0
21/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,929.0000	7,845.0000	(1.059)	0	0	0
21/10/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,378.0000	8,294.0000	(1.003)	0	0	0
21/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	8.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,934.0000	5,850.0000	(1.416)	0	0	0
21/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,078.0000	4,162.0000	2.060	0	0	0
21/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	11.30	Put	Currency Future	483.0000	440.0000	(8.903)	0	0	0
21/10/2009	€ / R	2010/03/15	11.30	Call	Currency Future	458.0000	500.0000	9.170	0	0	0
21/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,405.0000	2,327.0000	(3.243)	0	0	0
21/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
21/10/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,328.0000	8,244.0000	(1.009)	0	0	0
21/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,332.0000	6,249.0000	(1.311)	0	0	0
21/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
21/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,341.0000	4,259.0000	(1.889)	0	0	0
21/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	176.0000	158.0000	(10.227)	0	0	0
21/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
21/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,680.0000	3,764.0000	2.283	0	0	0
21/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,691.0000	2,775.0000	3.122	0	0	0
21/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	15.0000	15.0000	-	0	0	0
21/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,718.0000	1,800.0000	4.773	0	0	0
21/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	851.0000	918.0000	7.873	0	0	0
21/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	€ / R	2010/06/14			Currency Future	11.4552	11.5408	0.747	0.0000	0.0000	808
21/10/2009	€ / R	2010/06/14	13.35	Call	Currency Future	214.0000	224.0000	4.673	0	0	0
21/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	411.0000	437.0000	6.326	0	0	0
21/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	21.0000	21.0000	-	0	0	0

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21/10/2009	€ / R	2010/06/14	19.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	436.0000	464.0000	6.422	0	0	0
21/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,197.0000	2,282.0000	3.869	0	0	0
21/10/2009	€ / R	2010/06/14	8.40	Call	Currency Future	3,078.0000	3,163.0000	2.762	0	0	0
21/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,056.0000	997.0000	(5.587)	0	0	0
21/10/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,176.0000	3,262.0000	2.708	0	0	0
21/10/2009	€ / R	2010/06/14	8.40	Put	Currency Future	23.0000	23.0000	-	0	0	0
21/10/2009	€ / R	2010/06/14	12.00	Put	Currency Future	981.0000	923.0000	(5.912)	0	0	0
21/10/2009	€ / R	2010/06/14	7.30	Call	Currency Future	4,163.0000	4,248.0000	2.042	0	0	0
21/10/2009	€ / R	2010/06/14	7.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	€ / R	2010/06/14	9.30	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
21/10/2009	€ / R	2010/06/14	9.40	Call	Currency Future	2,100.0000	2,184.0000	4.000	0	0	0
21/10/2009	€ / R	2010/06/14	7.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/10/2009	€ / R	2010/06/14	10.40	Call	Currency Future	1,223.0000	1,297.0000	6.051	0	0	0
21/10/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,303.0000	1,379.0000	5.833	0	0	0
21/10/2009	€ / R	2010/06/14	10.40	Put	Currency Future	167.0000	157.0000	(5.988)	0	0	0
21/10/2009	€ / R	2010/06/14	15.30	Call	Currency Future	90.0000	94.0000	4.444	0	0	0
21/10/2009	€ / R	2010/06/14	9.40	Put	Currency Future	44.0000	44.0000	-	0	0	0
21/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	219.0000	230.0000	5.023	0	0	0
21/10/2009	€ / R	2010/06/14	7.40	Call	Currency Future	4,064.0000	4,149.0000	2.092	0	0	0
21/10/2009	€ / R	2010/06/14	19.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	€ / R	2010/06/14	19.55	Put	Currency Future	8,104.0000	8,019.0000	(1.049)	0	0	0
21/10/2009	€ / R	2010/06/14	17.30	Put	Currency Future	5,873.0000	5,790.0000	(1.413)	0	0	0
21/10/2009	€ / R	2010/06/14	19.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	€ / R	2010/06/14	17.30	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
21/10/2009	€ / R	2010/06/14	10.55	Put	Currency Future	207.0000	188.0000	(9.179)	0	0	0
21/10/2009	€ / R	2010/06/14	15.30	Put	Currency Future	3,935.0000	3,853.0000	(2.084)	0	0	0
21/10/2009	€ / R	2010/06/14	13.55	Call	Currency Future	194.0000	205.0000	5.670	0	0	0
21/10/2009	€ / R	2010/06/14	13.30	Put	Currency Future	2,064.0000	1,989.0000	(3.634)	0	0	0
21/10/2009	€ / R	2010/06/14	13.55	Put	Currency Future	2,289.0000	2,214.0000	(3.277)	0	0	0
21/10/2009	€ / R	2010/06/14	10.30	Put	Currency Future	148.0000	138.0000	(6.757)	0	0	0
21/10/2009	€ / R	2010/06/14	15.55	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
21/10/2009	€ / R	2010/06/14	19.30	Put	Currency Future	7,855.0000	7,771.0000	(1.069)	0	0	0
21/10/2009	€ / R	2010/06/14	15.55	Put	Currency Future	4,175.0000	4,095.0000	(1.916)	0	0	0
21/10/2009	€ / R	2010/06/14	13.40	Call	Currency Future	209.0000	219.0000	4.785	0	0	0
21/10/2009	€ / R	2010/06/14	17.55	Put	Currency Future	6,119.0000	6,035.0000	(1.373)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
21/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,905.0000	7,820.0000	(1.075)	0	0	0
21/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,154.0000	2,078.0000	(3.528)	0	0	0
21/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	4,032.0000	3,950.0000	(2.034)	0	0	0
21/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	158.0000	147.0000	(6.962)	0	0	0
21/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,109.0000	2,034.0000	(3.556)	0	0	0
21/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,263.0000	1,338.0000	5.938	0	0	0
21/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
21/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
21/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,922.0000	5,839.0000	(1.402)	0	0	0
21/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,984.0000	3,901.0000	(2.083)	0	0	0
21/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
21/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,148.0000	2,233.0000	3.957	0	0	0
21/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
21/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
21/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,971.0000	5,888.0000	(1.390)	0	0	0
21/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,955.0000	7,870.0000	(1.069)	0	0	0
21/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,114.0000	4,198.0000	2.042	0	0	0
21/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
21/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,127.0000	3,212.0000	2.718	0	0	0
21/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,113.0000	1,179.0000	5.930	0	0	0
21/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	701.0000	652.0000	(6.990)	0	0	0
21/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	463.0000	493.0000	6.479	0	0	0
21/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	908.0000	852.0000	(6.167)	0	0	0
21/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	574.0000	611.0000	6.446	0	0	0
21/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	556.0000	593.0000	6.655	0	0	0
21/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	669.0000	621.0000	(7.175)	0	0	0
21/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	204.0000	214.0000	4.902	0	0	0
21/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	178.0000	167.0000	(6.180)	0	0	0
21/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,183.0000	1,257.0000	6.255	0	0	0
21/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
21/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	678.0000	726.0000	7.080	0	0	0
21/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,199.0000	2,123.0000	(3.456)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	523.0000	557.0000	6.501	0	0	0
21/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	523.0000	486.0000	(7.075)	0	0	0
21/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
21/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	655.0000	702.0000	7.176	0	0	0
21/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,080.0000	3,998.0000	(2.010)	0	0	0
21/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	550.0000	511.0000	(7.091)	0	0	0
21/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
21/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,931.0000	3,016.0000	2.900	0	0	0
21/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,822.0000	1,901.0000	4.336	0	0	0
21/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	592.0000	633.0000	6.926	0	0	0
21/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	3,867.0000	3,952.0000	2.198	0	0	0
21/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	637.0000	592.0000	(7.064)	0	0	0
21/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,916.0000	4,002.0000	2.196	0	0	0
21/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	633.0000	678.0000	7.109	0	0	0
21/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	768.0000	716.0000	(6.771)	0	0	0
21/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,005.0000	7,920.0000	(1.062)	0	0	0
21/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	577.0000	538.0000	(6.759)	0	0	0
21/10/2009	€ / R 2010/06/14	8.60	Call	Currency Future	2,882.0000	2,967.0000	2.949	0	0	0
21/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,051.0000	2,136.0000	4.144	0	0	0
21/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	611.0000	655.0000	7.201	0	0	0
21/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	2,783.0000	2,869.0000	3.090	0	0	0
21/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,021.0000	5,937.0000	(1.395)	0	0	0
21/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	28.0000	28.0000	-	0	0	0
21/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	606.0000	565.0000	(6.766)	0	0	0
21/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/10/2009	€ / R 2010/06/14	19.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,054.0000	7,970.0000	(1.043)	0	0	0
21/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,253.0000	8,168.0000	(1.030)	0	0	0
21/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	199.0000	209.0000	5.025	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,768.0000	3,853.0000	2.256	0	0	0
21/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,244.0000	2,169.0000	(3.342)	0	0	0
21/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	192.0000	177.0000	(7.813)	0	0	0
21/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
21/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
21/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,070.0000	5,986.0000	(1.384)	0	0	0
21/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,128.0000	4,046.0000	(1.986)	0	0	0
21/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
21/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,029.0000	3,114.0000	2.806	0	0	0
21/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,012.0000	1,075.0000	6.225	0	0	0
21/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,147.0000	1,218.0000	6.190	0	0	0
21/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	257.0000	235.0000	(8.560)	0	0	0
21/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,959.0000	2,039.0000	4.084	0	0	0
21/10/2009	€ / R 2010/06/14	15.60	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
21/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,015.0000	4,100.0000	2.117	0	0	0
21/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,334.0000	2,259.0000	(3.213)	0	0	0
21/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,966.0000	4,051.0000	2.143	0	0	0
21/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	189.0000	200.0000	5.820	0	0	0
21/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
21/10/2009	€ / R 2010/06/14	15.60	Put	Currency Future	4,223.0000	4,142.0000	(1.918)	0	0	0
21/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/10/2009	€ / R 2010/06/14	17.60	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
21/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/10/2009	€ / R 2010/06/14	17.60	Put	Currency Future	6,169.0000	6,085.0000	(1.362)	0	0	0
21/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,005.0000	2,087.0000	4.090	0	0	0
21/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,318.0000	4,237.0000	(1.876)	0	0	0
21/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,980.0000	3,065.0000	2.852	0	0	0
21/10/2009	€ / R 2010/06/14	19.60	Put	Currency Future	8,154.0000	8,069.0000	(1.042)	0	0	0
21/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
21/10/2009	€ / R 2010/06/14	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	223.0000	203.0000	(8.969)	0	0	0
21/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
21/10/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,078.0000	1,144.0000	6.122	0	0	0
21/10/2009	€ / R 2010/06/14	9.60	Call	Currency Future	1,913.0000	1,993.0000	4.182	0	0	0
21/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
21/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,425.0000	2,349.0000	(3.134)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	€ / R	2010/06/14	13.70	Call	Currency Future	180.0000	190.0000	5.556	0	0	0
21/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
21/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,267.0000	6,184.0000	(1.324)	0	0	0
21/10/2009	AL13	2009/11/05			Index Future	248.8640	249.1390	0.111	0.0000	0.0000	10
21/10/2009	ALBI	2009/11/05			Index Future	292.3540	292.3650	0.004	0.0000	0.0000	764
21/10/2009	ALBI	2010/02/04			Index Future	297.6500	297.6530	0.001	0.0000	0.0000	37
21/10/2009	ALBI	2010/05/06			Index Future	302.8820	302.9420	0.020	0.0000	0.0000	0
21/10/2009	ALBI	2010/08/05			Index Future	308.3310	308.4160	0.028	0.0000	0.0000	0
21/10/2009	CRD1	2009/11/05			Index Future	127.1060	127.2060	0.079	0.0000	0.0000	2
21/10/2009	CRD1	2010/02/04			Index Future	129.4080	129.5060	0.076	0.0000	0.0000	0
21/10/2009	CRD1	2010/05/06			Index Future	131.8900	131.9890	0.075	0.0000	0.0000	0
21/10/2009	GOVI	2009/11/05			jGovi	294.0860	294.0955	0.003	0.0000	0.0000	691
21/10/2009	GOVI	2010/02/04			jGovi	299.4125	299.4145	0.001	0.0000	0.0000	0
21/10/2009	GOVI	2010/05/06			jGovi	305.1560	305.1540	(0.001)	0.0000	0.0000	0
21/10/2009	GOVI	2010/08/05			jGovi	310.3060	310.3500	0.014	0.0000	0.0000	0
21/10/2009	ILBI	2009/11/05			Index Future	364.3300	364.5960	0.073	0.0000	0.0000	3
21/10/2009	ILBI	2010/02/04			Index Future	370.9350	371.2050	0.073	0.0000	0.0000	214
21/10/2009	J153	2010/08/31			jSwap	7.3104	7.2841	(0.360)	0.0000	0.0000	0
21/10/2009	J157	2015/09/15			jSwap	8.8570	8.8540	(0.034)	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
21/10/2009	J186	2026/12/21			jSwap	8.6360	8.6100	(0.301)	0.0000	0.0000	0
21/10/2009	J201	2014/12/22			jSwap	8.6860	8.6870	0.012	0.0000	0.0000	0
21/10/2009	J203	2017/09/15			jSwap	8.9940	8.9900	(0.044)	0.0000	0.0000	0
21/10/2009	J204	2018/12/21			jSwap	8.9700	8.9580	(0.134)	0.0000	0.0000	0
21/10/2009	J207	2020/01/15			jSwap	8.9970	8.9790	(0.200)	0.0000	0.0000	0
21/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
21/10/2009	JFRA	2009/11/05			jFra	7.1530	7.2540	1.412	0.0000	0.0000	0
21/10/2009	JFRA	2010/02/04			jFra	7.0370	7.0430	0.085	0.0000	0.0000	0
21/10/2009	JFRA	2010/05/06			jFra	7.2170	7.2240	0.097	0.0000	0.0000	0
21/10/2009	JFRA	2010/08/05			jFra	7.5310	7.5310	-	0.0000	0.0000	0
21/10/2009	JFRA	2010/11/04			jFra	7.8490	7.8540	0.064	0.0000	0.0000	0
21/10/2009	JN02	2009/11/05			jNote	7.7870	7.7970	0.128	0.0000	0.0000	0
21/10/2009	JN02	2010/02/04			jNote	8.0140	8.0250	0.137	0.0000	0.0000	0
21/10/2009	JN05	2009/11/05			jNote	8.7030	8.7060	0.034	0.0000	0.0000	0
21/10/2009	JN05	2010/02/04			jNote	8.8370	8.8370	-	0.0000	0.0000	0
21/10/2009	JN10	2009/11/05			jNote	8.9690	8.9520	(0.190)	0.0000	0.0000	0
21/10/2009	JN10	2010/02/04			jNote	9.0320	9.0120	(0.221)	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
21/10/2009	JROD	2009/10/30			jRod	6.8040	6.8010	(0.044)	0.0000	0.0000	0
21/10/2009	JROD	2009/11/30			jRod	6.8740	6.8620	(0.175)	0.0000	0.0000	0
21/10/2009	JROD	2009/12/31			jRod	7.0480	7.0400	(0.114)	0.0000	0.0000	0
21/10/2009	OTH1	2009/11/05			Index Future	282.8420	282.8560	0.005	0.0000	0.0000	3
21/10/2009	OTH1	2010/02/04			Index Future	287.9650	287.9720	0.002	0.0000	0.0000	0
21/10/2009	OTH1	2010/05/06			Index Future	293.4890	293.4920	0.001	0.0000	0.0000	0
21/10/2009	R153	2009/11/05			Bond Future	7.3570	7.3230	(0.462)	0.0000	0.0000	0
21/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	687.0000	660.0000	(3.930)	0	0	0
21/10/2009	R155	2009/11/05			Bond Future	7.6400	7.5600	(1.047)	0.0000	0.0000	38
21/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	257.0000	363.0000	41.245	0	0	0
21/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	64.0000	29.0000	(54.688)	0	0	0
21/10/2009	R157	2009/11/05			Bond Future	8.6020	8.5880	(0.163)	0.0000	0.0000	8,863
21/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,845.0000	5,773.0000	(1.232)	0	0	0
21/10/2009	R157	2010/02/04			Bond Future	8.7060	8.6910	(0.172)	0.0000	0.0000	70
21/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,006.0000	4,937.0000	(1.378)	0	0	0
21/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	178.0000	183.0000	2.809	0	0	0
21/10/2009	R157	2010/05/06			Bond Future	8.7890	8.7740	(0.171)	0.0000	0.0000	0
21/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,282.0000	1,306.0000	1.872	0	0	0
21/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,654.0000	2,607.0000	(1.771)	0	0	0
21/10/2009	R157	2010/08/05			Bond Future	8.8440	8.8290	(0.170)	0.0000	0.0000	0
21/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,150.0000	2,179.0000	1.349	0	0	0
21/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,574.0000	2,535.0000	(1.515)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	R186	2009/11/05			Bond Future	9.2130	9.2010	(0.130)	0.0000	0.0000	11,682
21/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,365.0000	2,254.0000	(4.693)	0	0	5,000
21/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	371.0000	371.0000	-	0	0	0
21/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
21/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,466.0000	4,352.0000	(2.553)	0	0	240
21/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,849.0000	14,738.0000	(0.748)	0	0	0
21/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	63.0000	60.0000	(4.762)	0	0	0
21/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
21/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,678.0000	17,567.0000	(0.628)	0	0	0
21/10/2009	R186	2010/02/04			Bond Future	9.2740	9.2610	(0.140)	0.0000	0.0000	81
21/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,240.0000	10,127.0000	(1.104)	0	0	0
21/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	295.0000	300.0000	1.695	0	0	0
21/10/2009	R186	2010/05/06			Bond Future	9.3260	9.3140	(0.129)	0.0000	0.0000	0
21/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,652.0000	5,578.0000	(1.309)	0	0	0
21/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,665.0000	2,698.0000	1.238	0	0	0
21/10/2009	R186	2010/08/05			Bond Future	9.3650	9.3520	(0.139)	0.0000	0.0000	0
21/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,358.0000	5,290.0000	(1.269)	0	0	0
21/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,330.0000	4,378.0000	1.109	0	0	0
21/10/2009	R201	2009/11/05			Bond Future	8.6700	8.6670	(0.035)	0.0000	0.0000	488
21/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,905.0000	4,893.0000	(0.245)	0	0	0
21/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R201	2010/02/04			Bond Future	8.7640	8.7610	(0.034)	0.0000	0.0000	0
21/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	46.0000	45.0000	(2.174)	0	0	0
21/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,119.0000	5,106.0000	(0.254)	0	0	0
21/10/2009	R201	2010/05/06			Bond Future	8.8460	8.8420	(0.045)	0.0000	0.0000	0
21/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,258.0000	2,245.0000	(0.576)	0	0	0
21/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	962.0000	964.0000	0.208	0	0	0
21/10/2009	R201	2010/08/05			Bond Future	8.9000	8.8970	(0.034)	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
21/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,703.0000	1,695.0000	(0.470)	0	0	0
21/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,056.0000	2,059.0000	0.146	0	0	0
21/10/2009	R203	2009/11/05			Bond Future	9.1090	9.1160	0.077	0.0000	0.0000	1,570
21/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,133.0000	9,170.0000	0.405	0	0	0
21/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R203	2010/02/04			Bond Future	9.1990	9.2070	0.087	0.0000	0.0000	0
21/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,563.0000	5,598.0000	0.629	0	0	0
21/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	178.0000	171.0000	(3.933)	0	0	0
21/10/2009	R203	2010/05/06			Bond Future	9.2740	9.2820	0.086	0.0000	0.0000	0
21/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,970.0000	2,989.0000	0.640	0	0	0
21/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,570.0000	1,548.0000	(1.401)	0	0	0
21/10/2009	R203	2010/08/05			Bond Future	9.3280	9.3360	0.086	0.0000	0.0000	0
21/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,560.0000	2,536.0000	(0.938)	0	0	0
21/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,945.0000	2,960.0000	0.509	0	0	0
21/10/2009	R204	2009/11/05			Bond Future	9.1270	9.1240	(0.033)	0.0000	0.0000	3,669
21/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,134.0000	10,116.0000	(0.178)	0	0	0
21/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R204	2010/02/04			Bond Future	9.2050	9.2020	(0.033)	0.0000	0.0000	0
21/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,158.0000	6,139.0000	(0.309)	0	0	0
21/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	204.0000	202.0000	(0.980)	0	0	0
21/10/2009	R204	2010/05/06			Bond Future	9.2730	9.2710	(0.022)	0.0000	0.0000	0
21/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,252.0000	3,240.0000	(0.369)	0	0	0
21/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,718.0000	1,716.0000	(0.116)	0	0	0
21/10/2009	R204	2010/08/05			Bond Future	9.3240	9.3220	(0.021)	0.0000	0.0000	0
21/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,853.0000	2,853.0000	-	0	0	0
21/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,256.0000	3,245.0000	(0.338)	0	0	0
21/10/2009	R206	2009/11/05			Bond Future	8.7330	8.7290	(0.046)	0.0000	0.0000	1,140

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,244.0000	4,230.0000	(0.330)	0	0	0
21/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R206	2010/02/04			Bond Future	8.8460	8.8420	(0.045)	0.0000	0.0000	0
21/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	79.0000	78.0000	(1.266)	0	0	0
21/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,469.0000	4,455.0000	(0.313)	0	0	0
21/10/2009	R206	2010/05/06			Bond Future	8.9520	8.9480	(0.045)	0.0000	0.0000	0
21/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,217.0000	1,218.0000	0.082	0	0	0
21/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,824.0000	1,813.0000	(0.603)	0	0	0
21/10/2009	R206	2010/08/05			Bond Future	9.0300	9.0260	(0.044)	0.0000	0.0000	0
21/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,600.0000	1,603.0000	0.188	0	0	0
21/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,684.0000	1,676.0000	(0.475)	0	0	0
21/10/2009	R207	2009/11/05			Bond Future	9.2860	9.2830	(0.032)	0.0000	0.0000	600
21/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,468.0000	11,450.0000	(0.157)	0	0	0
21/10/2009	R207	2010/02/04			Bond Future	9.3620	9.3600	(0.021)	0.0000	0.0000	0
21/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,940.0000	6,926.0000	(0.202)	0	0	0
21/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	163.0000	161.0000	(1.227)	0	0	0
21/10/2009	R207	2010/05/06			Bond Future	9.4320	9.4290	(0.032)	0.0000	0.0000	0
21/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,002.0000	2,003.0000	0.050	0	0	0
21/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,045.0000	3,029.0000	(0.525)	0	0	0
21/10/2009	R207	2010/08/05			Bond Future	9.4860	9.4840	(0.021)	0.0000	0.0000	0
21/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,179.0000	3,180.0000	0.031	0	0	0
21/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,101.0000	3,090.0000	(0.355)	0	0	0
21/10/2009	R208	2009/11/05			Bond Future	9.2850	9.2730	(0.129)	0.0000	0.0000	5,008
21/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,116.0000	10,043.0000	(0.722)	0	0	0
21/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R208	2010/02/04			Bond Future	9.3570	9.3440	(0.139)	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
21/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,697.0000	5,625.0000	(1.264)	0	0	0
21/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	337.0000	344.0000	2.077	0	0	0
21/10/2009	R208	2010/05/06			Bond Future	9.4180	9.4050	(0.138)	0.0000	0.0000	0
21/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,101.0000	2,130.0000	1.380	0	0	0
21/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,100.0000	3,052.0000	(1.548)	0	0	0
21/10/2009	R208	2010/08/05			Bond Future	9.4650	9.4510	(0.148)	0.0000	0.0000	0
21/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,375.0000	3,413.0000	1.126	0	0	0
21/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,172.0000	3,128.0000	(1.387)	0	0	0
21/10/2009	R209	2009/11/05			Bond Future	8.8180	8.8070	(0.125)	0.0000	0.0000	3,565
21/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	408.0000	360.0000	(11.765)	0	0	0
21/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,835.0000	1,875.0000	2.180	0	0	0
21/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,166.0000	17,079.0000	(0.507)	0	0	0
21/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	11,858.0000	11,770.0000	(0.742)	0	0	0
21/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
21/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	2,970
21/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,450.0000	14,362.0000	(0.609)	0	0	0
21/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,855.0000	6,942.0000	1.269	0	0	0
21/10/2009	R209	2010/02/04			Bond Future	8.8560	8.8450	(0.124)	0.0000	0.0000	0
21/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	312.0000	299.0000	(4.167)	0	0	0
21/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,517.0000	8,590.0000	0.857	0	0	0
21/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	76.0000	77.0000	1.316	0	0	2,500
21/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,215.0000	12,128.0000	(0.712)	0	0	0
21/10/2009	R209	2010/05/06			Bond Future	8.8860	8.8740	(0.135)	0.0000	0.0000	0
21/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,946.0000	1,974.0000	1.439	0	0	0
21/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,085.0000	5,018.0000	(1.318)	0	0	0
21/10/2009	R209	2010/08/05			Bond Future	8.9050	8.8930	(0.135)	0.0000	0.0000	0
21/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,782.0000	4,726.0000	(1.171)	0	0	0
21/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,553.0000	3,591.0000	1.070	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	TRT1	2009/11/05			Index Future	290.4090	290.4210	0.004	0.0000	0.0000	100
21/10/2009	TRT1	2010/02/04			Index Future	295.6690	295.6730	0.001	0.0000	0.0000	0
21/10/2009	TRT1	2010/05/06			Index Future	301.3400	301.3410	-	0.0000	0.0000	0
21/10/2009	ZAAD	2009/12/14			Currency Future	6.8270	6.8717	0.655	6.8900	6.8700	5,610
21/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,327.0000	4,372.0000	1.040	0	0	0
21/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	315.0000	281.0000	(10.794)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	136.0000	152.0000	11.765	0	0	0
21/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,277.0000	6,322.0000	0.717	0	0	0
21/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	887.0000	931.0000	4.961	0	0	0
21/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	176.0000	204.0000	15.909	0	0	0
21/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	389.0000	426.0000	9.512	0	0	0
21/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	178.0000	152.0000	(14.607)	0	0	0
21/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,327.0000	3,372.0000	1.353	0	0	0
21/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	92.0000	103.0000	11.957	0	0	0
21/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	209.0000	181.0000	(13.397)	0	0	0
21/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,277.0000	2,322.0000	1.976	0	0	0
21/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,724.0000	2,679.0000	(1.652)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	605.0000	646.0000	6.777	0	0	0
21/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	72.0000	63.0000	(12.500)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	155.0000	173.0000	11.613	0	0	0
21/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,873.0000	7,828.0000	(0.572)	0	0	0
21/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,277.0000	4,322.0000	1.052	0	0	0
21/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,528.0000	1,484.0000	(2.880)	0	0	0
21/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	274.0000	307.0000	12.044	0	0	0
21/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,673.0000	5,628.0000	(0.793)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,479.0000	1,523.0000	2.975	0	0	0
21/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,223.0000	4,179.0000	(1.042)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	516.0000	556.0000	7.752	0	0	0
21/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
21/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,377.0000	3,422.0000	1.333	0	0	0
21/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,026.0000	1,981.0000	(2.221)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,280.0000	1,325.0000	3.516	0	0	0
21/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,977.0000	3,022.0000	1.512	0	0	0
21/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,777.0000	4,822.0000	0.942	0	0	0
21/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	560.0000	601.0000	7.321	0	0	0
21/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,673.0000	7,628.0000	(0.586)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	792.0000	835.0000	5.429	0	0	0
21/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	560.0000	601.0000	7.321	0	0	0
21/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
21/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,232.0000	1,188.0000	(3.571)	0	0	0
21/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	239.0000	271.0000	13.389	0	0	0
21/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,873.0000	5,828.0000	(0.766)	0	0	0
21/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,523.0000	7,478.0000	(0.598)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	129.0000	114.0000	(11.628)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	430.0000	468.0000	8.837	0	0	0
21/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	112.0000	99.0000	(11.607)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,677.0000	1,633.0000	(2.624)	0	0	0
21/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,477.0000	4,522.0000	1.005	0	0	0
21/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,523.0000	3,479.0000	(1.249)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	149.0000	132.0000	(11.409)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	239.0000	271.0000	13.389	0	0	0
21/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	84.0000	74.0000	(11.905)	0	0	0
21/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,377.0000	4,422.0000	1.028	0	0	0
21/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,723.0000	5,678.0000	(0.786)	0	0	0
21/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,523.0000	5,478.0000	(0.815)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	178.0000	152.0000	(14.607)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	472.0000	512.0000	8.475	0	0	0
21/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,327.0000	2,372.0000	1.934	0	0	0
21/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,231.0000	1,275.0000	3.574	0	0	0
21/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	206.0000	236.0000	14.563	0	0	0
21/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,977.0000	6,022.0000	0.753	0	0	0
21/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,277.0000	3,322.0000	1.373	0	0	0
21/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,073.0000	8,028.0000	(0.557)	0	0	0
21/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.70	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
21/10/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,330.0000	1,374.0000	3.308	0	0	0
21/10/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,024.0000	2,979.0000	(1.488)	0	0	0
21/10/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,778.0000	1,823.0000	2.531	0	0	0
21/10/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/10/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,477.0000	2,522.0000	1.817	0	0	0
21/10/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	112.0000	99.0000	(11.607)	0	0	0
21/10/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	311.0000	345.0000	10.932	0	0	0
21/10/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	3,127.0000	3,172.0000	1.439	0	0	0
21/10/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,023.0000	5,978.0000	(0.747)	0	0	0
21/10/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	839.0000	883.0000	5.244	0	0	0
21/10/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,777.0000	1,732.0000	(2.532)	0	0	0
21/10/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	155.0000	173.0000	11.613	0	0	0
21/10/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	349.0000	385.0000	10.315	0	0	0
21/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
21/10/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,623.0000	3,579.0000	(1.214)	0	0	0
21/10/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,673.0000	3,629.0000	(1.198)	0	0	0
21/10/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,523.0000	4,479.0000	(0.973)	0	0	0
21/10/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,773.0000	5,728.0000	(0.779)	0	0	0
21/10/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,477.0000	3,522.0000	1.294	0	0	0
21/10/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	651.0000	693.0000	6.452	0	0	0
21/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	430.0000	468.0000	8.837	0	0	0
21/10/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	936.0000	980.0000	4.701	0	0	0
21/10/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/10/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
21/10/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	72.0000	63.0000	(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
21/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	521.0000	482.0000	(7.486)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
21/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,273.0000	4,229.0000	(1.030)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,773.0000	3,729.0000	(1.166)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	697.0000	740.0000	6.169	0	0	0
21/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	62.0000	54.0000	(12.903)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	274.0000	307.0000	12.044	0	0	0
21/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	349.0000	385.0000	10.315	0	0	0
21/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,873.0000	3,829.0000	(1.136)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,628.0000	1,583.0000	(2.764)	0	0	0
21/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	105.0000	117.0000	11.429	0	0	0
21/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	516.0000	556.0000	7.752	0	0	0
21/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,573.0000	7,528.0000	(0.594)	0	0	0
21/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	651.0000	693.0000	6.452	0	0	0
21/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,823.0000	7,778.0000	(0.575)	0	0	0
21/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,127.0000	2,172.0000	2.116	0	0	0
21/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	119.0000	134.0000	12.605	0	0	0
21/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,132.0000	1,176.0000	3.887	0	0	0
21/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,379.0000	1,424.0000	3.263	0	0	0
21/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	394.0000	357.0000	(9.391)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	984.0000	1,028.0000	4.472	0	0	0
21/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	149.0000	132.0000	(11.409)	0	0	0
21/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,876.0000	1,832.0000	(2.345)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
21/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,978.0000	2,022.0000	2.224	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	92.0000	103.0000	11.957	0	0	0
21/10/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,977.0000	4,022.0000	1.132	0	0	0
21/10/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	472.0000	512.0000	8.475	0	0	0
21/10/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/10/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,623.0000	5,578.0000	(0.800)	0	0	0
21/10/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	242.0000	212.0000	(12.397)	0	0	0
21/10/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
21/10/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,623.0000	7,578.0000	(0.590)	0	0	0
21/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
21/10/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	176.0000	204.0000	15.909	0	0	0
21/10/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	136.0000	152.0000	11.765	0	0	0
21/10/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	4,127.0000	4,172.0000	1.090	0	0	0
21/10/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	394.0000	357.0000	(9.391)	0	0	0
21/10/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,727.0000	4,772.0000	0.952	0	0	0
21/10/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	209.0000	181.0000	(13.397)	0	0	0
21/10/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
21/10/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,073.0000	6,028.0000	(0.741)	0	0	0
21/10/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,427.0000	4,472.0000	1.016	0	0	0
21/10/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	278.0000	246.0000	(11.511)	0	0	0
21/10/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,227.0000	6,272.0000	0.723	0	0	0
21/10/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,073.0000	4,029.0000	(1.080)	0	0	0
21/10/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	744.0000	787.0000	5.780	0	0	0
21/10/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,377.0000	2,422.0000	1.893	0	0	0
21/10/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	81.0000	90.0000	11.111	0	0	0
21/10/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/10/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,427.0000	3,472.0000	1.313	0	0	0
21/10/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	354.0000	319.0000	(9.887)	0	0	0
21/10/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,227.0000	3,272.0000	1.394	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,927.0000	2,972.0000	1.537	0	0	0
21/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
21/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,773.0000	7,728.0000	(0.579)	0	0	0
21/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	435.0000	398.0000	(8.506)	0	0	0
21/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,427.0000	2,472.0000	1.854	0	0	0
21/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	242.0000	212.0000	(12.397)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,928.0000	1,972.0000	2.282	0	0	0
21/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	478.0000	439.0000	(8.159)	0	0	0
21/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
21/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,281.0000	1,237.0000	(3.435)	0	0	0
21/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	119.0000	134.0000	12.605	0	0	0
21/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,023.0000	7,978.0000	(0.561)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	315.0000	281.0000	(10.794)	0	0	0
21/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,774.0000	2,729.0000	(1.622)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,075.0000	2,031.0000	(2.120)	0	0	0
21/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,023.0000	3,979.0000	(1.094)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,728.0000	1,773.0000	2.604	0	0	0
21/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,573.0000	3,529.0000	(1.231)	0	0	0
21/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,573.0000	5,528.0000	(0.807)	0	0	0
21/10/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,976.0000	1,931.0000	(2.277)	0	0	0
21/10/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,429.0000	1,474.0000	3.149	0	0	0
21/10/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,973.0000	3,929.0000	(1.107)	0	0	0
21/10/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,578.0000	1,533.0000	(2.852)	0	0	0
21/10/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	5,973.0000	5,928.0000	(0.753)	0	0	0
21/10/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	7,973.0000	7,928.0000	(0.564)	0	0	0
21/10/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,033.0000	1,078.0000	4.356	0	0	0
21/10/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,181.0000	1,226.0000	3.810	0	0	0
21/10/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	2,027.0000	2,072.0000	2.220	0	0	0
21/10/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,177.0000	2,222.0000	2.067	0	0	0
21/10/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	1,826.0000	1,782.0000	(2.410)	0	0	0
21/10/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	3,823.0000	3,779.0000	(1.151)	0	0	0
21/10/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	4,027.0000	4,072.0000	1.117	0	0	0
21/10/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,227.0000	2,272.0000	2.021	0	0	0
21/10/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	3,027.0000	3,072.0000	1.487	0	0	0
21/10/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,177.0000	3,222.0000	1.416	0	0	0
21/10/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	4,177.0000	4,222.0000	1.077	0	0	0
21/10/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,927.0000	3,972.0000	1.146	0	0	0
21/10/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD 2009/12/14	2.65	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
21/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,926.0000	1,881.0000	(2.336)	0	0	0
21/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,083.0000	1,127.0000	4.063	0	0	0
21/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,923.0000	3,879.0000	(1.122)	0	0	0
21/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,823.0000	5,778.0000	(0.773)	0	0	0
21/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,723.0000	7,678.0000	(0.583)	0	0	0
21/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,923.0000	5,878.0000	(0.760)	0	0	0
21/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,923.0000	7,878.0000	(0.568)	0	0	0
21/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,723.0000	3,679.0000	(1.182)	0	0	0
21/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,227.0000	4,272.0000	1.065	0	0	0
21/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,727.0000	1,682.0000	(2.606)	0	0	0
21/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,077.0000	2,122.0000	2.167	0	0	0
21/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,077.0000	4,122.0000	1.104	0	0	0
21/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,077.0000	3,122.0000	1.462	0	0	0
21/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15			Currency Future	6.8762	6.9201	0.638	6.9000	6.9000	8,118
21/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,142.0000	1,185.0000	3.765	0	0	0
21/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,376.0000	3,420.0000	1.303	0	0	0
21/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	575.0000	609.0000	5.913	0	0	0
21/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,126.0000	4,170.0000	1.066	0	0	0
21/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,610.0000	1,568.0000	(2.609)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,525.0000	5,481.0000	(0.796)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	290.0000	264.0000	(8.966)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,376.0000	2,422.0000	1.936	0	0	0
21/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	776.0000	815.0000	5.026	0	0	0
21/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,076.0000	3,120.0000	1.430	0	0	0
21/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,436.0000	1,479.0000	2.994	0	0	0
21/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	98.0000	89.0000	(9.184)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	652.0000	688.0000	5.521	0	0	0
21/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,288.0000	1,332.0000	3.416	0	0	0
21/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	76.0000	68.0000	(10.526)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,562.0000	1,520.0000	(2.689)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	313.0000	338.0000	7.987	0	0	0
21/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
21/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	215.0000	197.0000	(8.372)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	693.0000	730.0000	5.339	0	0	0
21/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	864.0000	903.0000	4.514	0	0	0
21/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	237.0000	218.0000	(8.017)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	157.0000	143.0000	(8.917)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	341.0000	367.0000	7.625	0	0	0
21/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	266.0000	284.0000	6.767	0	0	0
21/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	734.0000	772.0000	5.177	0	0	0
21/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,528.0000	3,485.0000	(1.219)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	433.0000	463.0000	6.928	0	0	0
21/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,227.0000	2,272.0000	2.021	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	401.0000	430.0000	7.232	0	0	0
21/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,079.0000	2,123.0000	2.116	0	0	0
21/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	734.0000	772.0000	5.177	0	0	0
21/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,524.0000	7,480.0000	(0.585)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,240.0000	1,283.0000	3.468	0	0	0
21/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	175.0000	160.0000	(8.571)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,376.0000	4,420.0000	1.005	0	0	0
21/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	67.0000	59.0000	(11.940)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,076.0000	4,120.0000	1.079	0	0	0
21/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,578.0000	3,534.0000	(1.230)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	820.0000	859.0000	4.756	0	0	0
21/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,804.0000	1,761.0000	(2.384)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	422.0000	391.0000	(7.346)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,426.0000	4,470.0000	0.994	0	0	0
21/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	908.0000	948.0000	4.405	0	0	0
21/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,191.0000	1,234.0000	3.610	0	0	0
21/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,777.0000	3,734.0000	(1.138)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,128.0000	2,173.0000	2.115	0	0	0
21/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	87.0000	78.0000	(10.345)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,024.0000	7,980.0000	(0.548)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,725.0000	5,681.0000	(0.769)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,426.0000	3,470.0000	1.284	0	0	0
21/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	157.0000	143.0000	(8.917)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,774.0000	7,730.0000	(0.566)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	370.0000	398.0000	7.568	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,126.0000	3,170.0000	1.408	0	0	0
21/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	613.0000	648.0000	5.710	0	0	0
21/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,027.0000	3,983.0000	(1.093)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,426.0000	2,472.0000	1.896	0	0	0
21/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	194.0000	178.0000	(8.247)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,386.0000	1,430.0000	3.175	0	0	0
21/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	76.0000	68.0000	(10.526)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	287.0000	310.0000	8.014	0	0	0
21/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,628.0000	3,584.0000	(1.213)	0	0	0
21/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	230.0000	245.0000	6.522	0	0	0
21/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,276.0000	4,320.0000	1.029	0	0	0
21/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,926.0000	3,970.0000	1.121	0	0	0
21/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
21/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,177.0000	2,222.0000	2.067	0	0	0
21/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	261.0000	240.0000	(8.046)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
21/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	652.0000	688.0000	5.521	0	0	0
21/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,724.0000	7,680.0000	(0.570)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,926.0000	2,971.0000	1.538	0	0	0
21/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,775.0000	5,731.0000	(0.762)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	354.0000	325.0000	(8.192)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,025.0000	5,981.0000	(0.730)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,930.0000	1,974.0000	2.280	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,574.0000	7,530.0000	(0.581)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	501.0000	533.0000	6.387	0	0	0
21/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	370.0000	398.0000	7.568	0	0	0
21/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	199.0000	212.0000	6.533	0	0	0
21/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,094.0000	1,137.0000	3.931	0	0	0
21/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,728.0000	3,684.0000	(1.180)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	125.0000	113.0000	(9.600)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,674.0000	7,630.0000	(0.573)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,950.0000	1,907.0000	(2.205)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,755.0000	1,713.0000	(2.393)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	953.0000	994.0000	4.302	0	0	0
21/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,575.0000	5,531.0000	(0.789)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,226.0000	4,270.0000	1.041	0	0	0
21/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
21/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,276.0000	3,320.0000	1.343	0	0	0
21/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
21/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	433.0000	463.0000	6.928	0	0	0
21/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	194.0000	178.0000	(8.247)	0	0	0
21/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	537.0000	571.0000	6.331	0	0	0
21/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,337.0000	1,381.0000	3.291	0	0	0
21/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	467.0000	498.0000	6.638	0	0	0
21/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,226.0000	3,270.0000	1.364	0	0	0
21/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	111.0000	100.0000	(9.910)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,327.0000	2,372.0000	1.934	0	0	0
21/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,277.0000	2,322.0000	1.976	0	0	0
21/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	321.0000	294.0000	(8.411)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	313.0000	338.0000	7.987	0	0	0
21/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	248.0000	264.0000	6.452	0	0	0
21/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,326.0000	3,370.0000	1.323	0	0	0
21/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
21/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	141.0000	128.0000	(9.220)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	237.0000	218.0000	(8.017)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,288.0000	1,332.0000	3.416	0	0	0
21/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,658.0000	1,616.0000	(2.533)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,707.0000	1,664.0000	(2.519)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,924.0000	7,880.0000	(0.555)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,901.0000	1,858.0000	(2.262)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
21/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,925.0000	5,881.0000	(0.743)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,675.0000	5,631.0000	(0.775)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,625.0000	5,581.0000	(0.782)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,326.0000	4,370.0000	1.017	0	0	0
21/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,485.0000	1,528.0000	2.896	0	0	0
21/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,624.0000	7,580.0000	(0.577)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,678.0000	3,634.0000	(1.196)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,927.0000	3,883.0000	(1.120)	0	0	0

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21/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,476.0000	2,521.0000	1.817	0	0	0
21/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,048.0000	2,005.0000	(2.100)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,476.0000	4,520.0000	0.983	0	0	0
21/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,976.0000	4,020.0000	1.107	0	0	0
21/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,476.0000	3,520.0000	1.266	0	0	0
21/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
21/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,096.0000	2,053.0000	(2.052)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,176.0000	3,220.0000	1.385	0	0	0
21/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,176.0000	4,220.0000	1.054	0	0	0
21/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,075.0000	6,031.0000	(0.724)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,077.0000	4,033.0000	(1.079)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,074.0000	8,030.0000	(0.545)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,974.0000	7,930.0000	(0.552)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,853.0000	1,810.0000	(2.321)	0	0	0
21/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
21/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,975.0000	5,931.0000	(0.736)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,827.0000	3,784.0000	(1.124)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,825.0000	5,781.0000	(0.755)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,824.0000	7,780.0000	(0.562)	0	0	0
21/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,875.0000	5,831.0000	(0.749)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,877.0000	3,833.0000	(1.135)	0	0	0
21/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,976.0000	3,021.0000	1.512	0	0	0
21/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	999.0000	1,040.0000	4.104	0	0	0
21/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,874.0000	7,830.0000	(0.559)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,980.0000	2,023.0000	2.172	0	0	0
21/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,026.0000	3,070.0000	1.454	0	0	0
21/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,026.0000	4,070.0000	1.093	0	0	0
21/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,029.0000	2,073.0000	2.169	0	0	0
21/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,046.0000	1,089.0000	4.111	0	0	0
21/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
21/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,977.0000	3,933.0000	(1.106)	0	0	0
21/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,999.0000	1,956.0000	(2.151)	0	0	0
21/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14			Currency Future	6.9134	6.9579	0.644	0.0000	0.0000	1,000
21/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,189.0000	1,233.0000	3.701	0	0	0
21/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,432.0000	1,476.0000	3.073	0	0	0
21/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	273.0000	252.0000	(7.692)	0	0	0
21/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,319.0000	2,363.0000	1.897	0	0	0
21/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	363.0000	385.0000	6.061	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	436.0000	460.0000	5.505	0	0	0
21/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,335.0000	1,378.0000	3.221	0	0	0
21/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,163.0000	4,208.0000	1.081	0	0	0
21/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	249.0000	230.0000	(7.631)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	350.0000	327.0000	(6.571)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	519.0000	547.0000	5.395	0	0	0
21/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,588.0000	7,543.0000	(0.593)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	463.0000	488.0000	5.400	0	0	0
21/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	206.0000	189.0000	(8.252)	0	0	0
21/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
21/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
21/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,638.0000	7,593.0000	(0.589)	0	0	0
21/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,418.0000	2,462.0000	1.820	0	0	0
21/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,269.0000	2,313.0000	1.939	0	0	0
21/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,170.0000	2,214.0000	2.028	0	0	0
21/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,414.0000	3,458.0000	1.289	0	0	0
21/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	386.0000	409.0000	5.959	0	0	0
21/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
21/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,590.0000	5,545.0000	(0.805)	0	0	0
21/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,894.0000	3,850.0000	(1.130)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	323.0000	301.0000	(6.811)	0	0	0
21/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,597.0000	3,553.0000	(1.223)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,413.0000	4,458.0000	1.020	0	0	0
21/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,286.0000	1,330.0000	3.421	0	0	0
21/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,845.0000	3,801.0000	(1.144)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.50	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
21/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	490.0000	517.0000	5.510	0	0	0
21/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,838.0000	7,793.0000	(0.574)	0	0	0
21/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,670.0000	1,629.0000	(2.455)	0	0	0
21/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,812.0000	1,770.0000	(2.318)	0	0	0
21/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,908.0000	1,865.0000	(2.254)	0	0	0
21/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,889.0000	5,845.0000	(0.747)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	186.0000	170.0000	(8.602)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	581.0000	611.0000	5.164	0	0	0
21/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,363.0000	4,408.0000	1.031	0	0	0
21/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,955.0000	1,913.0000	(2.148)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	550.0000	578.0000	5.091	0	0	0
21/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	297.0000	276.0000	(7.071)	0	0	0
21/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	168.0000	153.0000	(8.929)	0	0	0
21/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,264.0000	3,309.0000	1.379	0	0	0
21/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,164.0000	3,209.0000	1.422	0	0	0
21/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,640.0000	5,595.0000	(0.798)	0	0	0
21/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,115.0000	3,159.0000	1.413	0	0	0
21/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	227.0000	209.0000	(7.930)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,839.0000	5,795.0000	(0.754)	0	0	0
21/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,647.0000	3,603.0000	(1.206)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,113.0000	4,158.0000	1.094	0	0	0
21/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	411.0000	434.0000	5.596	0	0	0
21/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,263.0000	4,308.0000	1.056	0	0	0
21/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,765.0000	1,723.0000	(2.380)	0	0	0
21/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,368.0000	2,412.0000	1.858	0	0	0
21/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,121.0000	2,165.0000	2.074	0	0	0
21/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,045.0000	1,089.0000	4.211	0	0	0
21/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,364.0000	3,408.0000	1.308	0	0	0
21/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,696.0000	3,652.0000	(1.190)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,989.0000	5,945.0000	(0.735)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,888.0000	7,843.0000	(0.570)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,689.0000	5,645.0000	(0.773)	0	0	0
21/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,988.0000	7,943.0000	(0.563)	0	0	0
21/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,383.0000	1,427.0000	3.181	0	0	0
21/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,022.0000	2,066.0000	2.176	0	0	0
21/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,688.0000	7,643.0000	(0.585)	0	0	0
21/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
21/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
21/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,314.0000	3,359.0000	1.358	0	0	0
21/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,993.0000	3,949.0000	(1.102)	0	0	0
21/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
21/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,717.0000	1,676.0000	(2.388)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,313.0000	4,358.0000	1.043	0	0	0
21/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
21/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	2,051.0000	2,009.0000	(2.048)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,013.0000	4,058.0000	1.121	0	0	0
21/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	69.0000	71.0000	2.899	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,738.0000	7,693.0000	(0.582)	0	0	0
21/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,141.0000	1,185.0000	3.856	0	0	0
21/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,746.0000	3,702.0000	(1.175)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,739.0000	5,695.0000	(0.767)	0	0	0
21/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
21/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,015.0000	3,059.0000	1.459	0	0	0
21/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	0.0000	7,993.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	0.0000	65.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	0.0000	2,057.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,938.0000	7,893.0000	(0.567)	0	0	0
21/10/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	0.0000	354.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	0.0000	362.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	0.0000	33.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	0.0000	4,008.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	0.0000	2,017.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	0.0000	1,041.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,939.0000	5,895.0000	(0.741)	0	0	0
21/10/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,944.0000	3,900.0000	(1.116)	0	0	0
21/10/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/10/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,063.0000	4,108.0000	1.108	0	0	0
21/10/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	0.0000	3,999.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	0.0000	5,995.0000	100.000	0	0	0
21/10/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,065.0000	3,109.0000	1.436	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/10/2009	ZAAD 2010/06/14	3.95	Call	Currency Future	0.0000	3,009.0000	100.000	0	0	0
21/10/2009	ZAAD 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/10/2009	ZAAD 2010/06/14	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/10/2009	ZAAD 2010/06/14	10.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/10/2009	ZAAD 2010/06/14	8.85	Put	Currency Future	2,003.0000	1,961.0000	(2.097)	0	0	0
21/10/2009	ZAAD 2010/06/14	8.85	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
21/10/2009	ZAAD 2010/06/14	5.85	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
21/10/2009	ZAAD 2010/06/14	5.85	Call	Currency Future	1,093.0000	1,137.0000	4.026	0	0	0
21/10/2009	ZAAD 2010/06/14	4.85	Call	Currency Future	2,071.0000	2,115.0000	2.125	0	0	0
21/10/2009	ZAAD 2010/06/14	3.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0

Grand Total: **1,054,506**