



# Derivatives High/Low Report

High/Low for 26/10/2009

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
26/10/2009	\$ / R 2009/12/14			Currency Future	7.5318	7.6228	1.208	7.6400	7.4900	347,066
26/10/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	286.0000	341.0000	19.231	0	0	13,513
26/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,190.0000	1,101.0000	(7.479)	0	0	0
26/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,683.0000	1,773.0000	5.348	0	0	0
26/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,218.0000	7,127.0000	(1.261)	0	0	0
26/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	574.0000	652.0000	13.589	0	0	0
26/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	92.0000	109.0000	18.478	0	0	200
26/10/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,468.0000	5,377.0000	(1.664)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
26/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,286.0000	1,197.0000	(6.921)	0	0	0
26/10/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,368.0000	6,277.0000	(1.429)	0	0	0
26/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,868.0000	7,777.0000	(1.157)	0	0	0
26/10/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,568.0000	7,477.0000	(1.202)	0	0	0
26/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	510.0000	437.0000	(14.314)	0	0	0
26/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
26/10/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	6.0000	6.0000	-	0	0	3,000
26/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
26/10/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,432.0000	1,342.0000	(6.285)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,818.0000	4,727.0000	(1.889)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,232.0000	4,323.0000	2.150	0	0	0
26/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,532.0000	2,623.0000	3.594	0	0	0
26/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
26/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	42.0000	29.0000	(30.952)	0	0	100
26/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
26/10/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,069.0000	2,978.0000	(2.965)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,068.0000	4,977.0000	(1.796)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	616.0000	697.0000	13.149	0	0	0
26/10/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	796.0000	882.0000	10.804	0	0	0
26/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	100.0000	74.0000	(26.000)	0	0	100
26/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	999.0000	913.0000	(8.609)	0	0	0
26/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,319.0000	3,228.0000	(2.742)	0	0	0
26/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	34.0000	24.0000	(29.412)	0	0	0
26/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,533.0000	1,624.0000	5.936	0	0	0
26/10/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,718.0000	7,627.0000	(1.179)	0	0	0
26/10/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	381.0000	447.0000	17.323	0	0	0
26/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	169.0000	203.0000	20.118	0	0	0
26/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	593.0000	516.0000	(12.985)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	55.0000	65.0000	18.182	0	0	87
26/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
26/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,777.0000	1,686.0000	(5.121)	0	0	0
26/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,269.0000	3,178.0000	(2.784)	0	0	0
26/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,268.0000	4,177.0000	(2.132)	0	0	0
26/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	750.0000	835.0000	11.333	0	0	0
26/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	356.0000	293.0000	(17.697)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	287.0000	230.0000	(19.861)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,371.0000	2,280.0000	(3.838)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,047.0000	959.0000	(8.405)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,925.0000	1,834.0000	(4.727)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,018.0000	3,927.0000	(2.265)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,720.0000	2,629.0000	(3.346)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,633.0000	1,723.0000	5.511	0	0	0
26/10/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	257.0000	309.0000	20.233	0	0	0
26/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	75.0000	89.0000	18.667	0	0	100
26/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,518.0000	3,427.0000	(2.587)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,068.0000	5,977.0000	(1.500)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	176.0000	136.0000	(22.727)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,568.0000	5,477.0000	(1.634)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,518.0000	6,427.0000	(1.396)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,818.0000	5,727.0000	(1.564)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,632.0000	2,723.0000	3.457	0	0	0
26/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,882.0000	2,973.0000	3.158	0	0	0
26/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	138.0000	166.0000	20.290	0	0	0
26/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	616.0000	697.0000	13.149	0	0	0
26/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	3.0000	3.0000	-	0	0	11,185
26/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,047.0000	959.0000	(8.405)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,875.0000	1,784.0000	(4.853)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.10	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
26/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,732.0000	2,823.0000	3.331	0	0	0
26/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	938.0000	1,027.0000	9.488	0	0	0
26/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	50.0000	36.0000	(28.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,918.0000	5,827.0000	(1.538)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,932.0000	3,023.0000	3.104	0	0	0
26/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,135.0000	1,225.0000	7.930	0	0	0
26/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,968.0000	4,877.0000	(1.832)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,234.0000	1,325.0000	7.374	0	0	0
26/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,932.0000	2,023.0000	4.710	0	0	0
26/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
26/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,969.0000	2,878.0000	(3.065)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,868.0000	3,777.0000	(2.353)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,132.0000	2,223.0000	4.268	0	0	0
26/10/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	316.0000	374.0000	18.354	0	0	0
26/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	176.0000	136.0000	(22.727)	0	0	10
26/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	724.0000	642.0000	(11.326)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	814.0000	730.0000	(10.319)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,882.0000	1,973.0000	4.835	0	0	0
26/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	134.0000	102.0000	(23.881)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	41.0000	48.0000	17.073	0	0	50
26/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	55.0000	65.0000	18.182	0	0	0
26/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
26/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,670.0000	2,579.0000	(3.408)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	34.0000	24.0000	(29.412)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	532.0000	609.0000	14.474	0	0	0
26/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	206.0000	251.0000	21.845	0	0	0

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26/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,019.0000	2,928.0000	(3.014)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,777.0000	1,686.0000	(5.121)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	890.0000	978.0000	9.888	0	0	0
26/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	225.0000	178.0000	(20.889)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	257.0000	309.0000	20.233	0	0	21
26/10/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	68.0000	80.0000	17.647	0	0	0
26/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,768.0000	4,677.0000	(1.909)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
26/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,919.0000	2,828.0000	(3.118)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,173.0000	2,082.0000	(4.188)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,118.0000	5,027.0000	(1.778)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,132.0000	3,223.0000	2.905	0	0	0
26/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	85.0000	62.0000	(27.059)	0	0	5,100
26/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	860.0000	775.0000	(9.884)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	636.0000	557.0000	(12.421)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,579.0000	1,489.0000	(5.700)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,218.0000	6,127.0000	(1.463)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,618.0000	7,527.0000	(1.195)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	206.0000	251.0000	21.845	0	0	0
26/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	551.0000	476.0000	(13.612)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
26/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	952.0000	866.0000	(9.034)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,568.0000	5,477.0000	(1.634)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,018.0000	4,927.0000	(1.813)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,818.0000	5,727.0000	(1.564)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,018.0000	7,927.0000	(1.135)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,682.0000	2,773.0000	3.393	0	0	0
26/10/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
26/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	860.0000	775.0000	(9.884)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.10	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
26/10/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,768.0000	7,677.0000	(1.171)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	50.0000	59.0000	18.000	0	0	100
26/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	153.0000	183.0000	19.608	0	0	0
26/10/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	124.0000	149.0000	20.161	0	0	0
26/10/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,268.0000	7,177.0000	(1.252)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	768.0000	686.0000	(10.677)	0	0	0
26/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	510.0000	437.0000	(14.314)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	18.0000	20.0000	11.111	0	0	75
26/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
26/10/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,318.0000	5,227.0000	(1.711)	0	0	0
26/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	393.0000	327.0000	(16.794)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,286.0000	1,197.0000	(6.921)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	952.0000	866.0000	(9.034)	0	0	0
26/10/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,024.0000	1,933.0000	(4.496)	0	0	0
26/10/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	225.0000	178.0000	(20.889)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	593.0000	516.0000	(12.985)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
26/10/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,819.0000	2,728.0000	(3.228)	0	0	0
26/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,118.0000	4,027.0000	(2.210)	0	0	0
26/10/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,232.0000	2,323.0000	4.077	0	0	0
26/10/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,368.0000	7,277.0000	(1.235)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,568.0000	4,477.0000	(1.992)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,782.0000	1,873.0000	5.107	0	0	0
26/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	417.0000	485.0000	16.307	0	0	0
26/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	92.0000	109.0000	18.478	0	0	0
26/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,975.0000	1,883.0000	(4.658)	0	0	0
26/10/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,468.0000	3,377.0000	(2.624)	0	0	0
26/10/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,074.0000	1,983.0000	(4.388)	0	0	0
26/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	987.0000	1,077.0000	9.119	0	0	0
26/10/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,782.0000	2,873.0000	3.271	0	0	0
26/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	153.0000	183.0000	19.608	0	0	1,000
26/10/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	154.0000	118.0000	(23.377)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	75.0000	89.0000	18.667	0	0	0
26/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	38.0000	43.0000	13.158	0	0	247
26/10/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,119.0000	3,028.0000	(2.918)	0	0	0
26/10/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,768.0000	5,677.0000	(1.578)	0	0	0
26/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,368.0000	4,277.0000	(2.083)	0	0	0
26/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,582.0000	2,673.0000	3.524	0	0	0
26/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	321.0000	261.0000	(18.692)	0	0	0
26/10/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	112.0000	135.0000	20.536	0	0	0
26/10/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,272.0000	2,181.0000	(4.005)	0	0	0
26/10/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	101.0000	121.0000	19.802	0	0	1,700
26/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	431.0000	362.0000	(16.009)	0	0	0
26/10/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,238.0000	1,149.0000	(7.189)	0	0	0
26/10/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,168.0000	6,077.0000	(1.475)	0	0	0
26/10/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,268.0000	6,177.0000	(1.452)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,583.0000	1,674.0000	5.749	0	0	0
26/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	470.0000	399.0000	(15.106)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	724.0000	642.0000	(11.326)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	116.0000	87.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	906.0000	820.0000	(9.492)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,219.0000	3,128.0000	(2.827)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,168.0000	4,077.0000	(2.183)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,818.0000	7,727.0000	(1.164)	0	0	0
26/10/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,582.0000	3,673.0000	2.540	0	0	0
26/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	199.0000	156.0000	(21.608)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	124.0000	149.0000	20.161	0	0	10
26/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	321.0000	261.0000	(18.692)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,268.0000	4,177.0000	(2.132)	0	0	0
26/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,718.0000	8,627.0000	(1.044)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	72.0000	52.0000	(27.778)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	10.0000	10.0000	-	0	0	100
26/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	814.0000	730.0000	(10.319)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,482.0000	2,573.0000	3.666	0	0	0
26/10/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,482.0000	3,573.0000	2.613	0	0	0
26/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	231.0000	279.0000	20.779	0	0	747
26/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	393.0000	327.0000	(16.794)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,678.0000	1,587.0000	(5.423)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	15.0000	17.0000	13.333	0	0	15,512
26/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,142.0000	1,054.0000	(7.706)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,982.0000	4,073.0000	2.285	0	0	0
26/10/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,269.0000	3,178.0000	(2.784)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	454.0000	525.0000	15.639	0	0	0
26/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
26/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,018.0000	5,927.0000	(1.512)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,468.0000	6,377.0000	(1.407)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,384.0000	1,294.0000	(6.503)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	679.0000	599.0000	(11.782)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,418.0000	5,327.0000	(1.680)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	348.0000	410.0000	17.816	0	0	0
26/10/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,483.0000	1,574.0000	6.136	0	0	0
26/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
26/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,869.0000	2,778.0000	(3.172)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,727.0000	1,636.0000	(5.269)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,232.0000	3,323.0000	2.816	0	0	0
26/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,918.0000	3,827.0000	(2.323)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,769.0000	2,678.0000	(3.286)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,518.0000	3,427.0000	(2.587)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	83.0000	99.0000	19.277	0	0	2,560
26/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,068.0000	6,977.0000	(1.287)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
26/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,718.0000	4,627.0000	(1.929)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,732.0000	1,823.0000	5.254	0	0	0
26/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,182.0000	2,273.0000	4.170	0	0	0
26/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,868.0000	5,777.0000	(1.551)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,418.0000	8,327.0000	(1.081)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,182.0000	3,273.0000	2.860	0	0	0
26/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,925.0000	1,834.0000	(4.727)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,369.0000	3,278.0000	(2.701)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,118.0000	4,027.0000	(2.210)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,668.0000	8,577.0000	(1.050)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,185.0000	1,275.0000	7.595	0	0	0
26/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,768.0000	8,677.0000	(1.038)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
26/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	153.0000	183.0000	19.608	0	0	0
26/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,282.0000	2,373.0000	3.988	0	0	0
26/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	356.0000	293.0000	(17.697)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	255.0000	201.0000	(21.176)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,518.0000	4,427.0000	(2.014)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,094.0000	1,006.0000	(8.044)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	321.0000	261.0000	(18.692)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,668.0000	6,577.0000	(1.365)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	138.0000	166.0000	20.290	0	0	0
26/10/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.65	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
26/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	28.0000	19.0000	(32.143)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,332.0000	2,423.0000	3.902	0	0	0
26/10/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,918.0000	6,827.0000	(1.315)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	187.0000	224.0000	19.786	0	0	39
26/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,518.0000	8,427.0000	(1.068)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,094.0000	1,006.0000	(8.044)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,968.0000	5,877.0000	(1.525)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,284.0000	1,374.0000	7.009	0	0	0
26/10/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,334.0000	1,424.0000	6.747	0	0	0
26/10/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,768.0000	6,677.0000	(1.345)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,668.0000	4,577.0000	(1.949)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
26/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,818.0000	8,727.0000	(1.032)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,082.0000	2,173.0000	4.371	0	0	0
26/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
26/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,384.0000	1,294.0000	(6.503)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,918.0000	8,827.0000	(1.020)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.45	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
26/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,368.0000	5,277.0000	(1.695)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,818.0000	4,727.0000	(1.889)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,118.0000	6,027.0000	(1.487)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	704.0000	788.0000	11.932	0	0	0
26/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,418.0000	6,327.0000	(1.418)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,268.0000	5,177.0000	(1.727)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,082.0000	3,173.0000	2.953	0	0	0
26/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,018.0000	6,927.0000	(1.297)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,826.0000	1,735.0000	(4.984)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,868.0000	6,777.0000	(1.325)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,032.0000	4,123.0000	2.257	0	0	0
26/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,218.0000	4,127.0000	(2.157)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,918.0000	4,827.0000	(1.850)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,568.0000	8,477.0000	(1.062)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,620.0000	2,529.0000	(3.473)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,718.0000	6,627.0000	(1.355)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,086.0000	1,176.0000	8.287	0	0	0
26/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,568.0000	6,477.0000	(1.386)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,382.0000	2,473.0000	3.820	0	0	0
26/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,318.0000	7,227.0000	(1.244)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,432.0000	2,523.0000	3.742	0	0	0
26/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,968.0000	6,877.0000	(1.306)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,818.0000	6,727.0000	(1.335)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,682.0000	3,773.0000	2.471	0	0	0
26/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,468.0000	8,377.0000	(1.075)	0	0	0
26/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,882.0000	3,973.0000	2.344	0	0	0
26/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	7,968.0000	7,877.0000	(1.142)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,335.0000	1,245.0000	(6.742)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,321.0000	2,230.0000	(3.921)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	417.0000	485.0000	16.307	0	0	0
26/10/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	660.0000	742.0000	12.424	0	0	0
26/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,968.0000	8,877.0000	(1.015)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,382.0000	3,473.0000	2.691	0	0	0
26/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,282.0000	3,373.0000	2.773	0	0	0
26/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,123.0000	2,032.0000	(4.286)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,190.0000	1,101.0000	(7.479)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,318.0000	6,227.0000	(1.440)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,629.0000	1,538.0000	(5.586)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,481.0000	1,391.0000	(6.077)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,470.0000	2,379.0000	(3.684)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,318.0000	8,227.0000	(1.094)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,432.0000	1,342.0000	(6.285)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,421.0000	2,330.0000	(3.759)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,318.0000	4,227.0000	(2.107)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,168.0000	5,077.0000	(1.761)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,532.0000	3,623.0000	2.576	0	0	0
26/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,418.0000	4,327.0000	(2.060)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,433.0000	1,524.0000	6.350	0	0	0
26/10/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,620.0000	2,529.0000	(3.473)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,368.0000	4,277.0000	(2.083)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,818.0000	3,727.0000	(2.383)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	492.0000	566.0000	15.041	0	0	0
26/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,118.0000	8,027.0000	(1.121)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,618.0000	4,527.0000	(1.971)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,019.0000	2,928.0000	(3.014)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,321.0000	2,230.0000	(3.921)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,018.0000	3,927.0000	(2.265)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	61.0000	43.0000	(29.508)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,419.0000	3,328.0000	(2.662)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
26/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,518.0000	5,427.0000	(1.649)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,632.0000	3,723.0000	2.506	0	0	0
26/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,118.0000	5,027.0000	(1.778)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,368.0000	8,277.0000	(1.087)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,782.0000	3,873.0000	2.406	0	0	0
26/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,169.0000	3,078.0000	(2.872)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,432.0000	3,523.0000	2.652	0	0	0
26/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,520.0000	2,429.0000	(3.611)	0	0	0
26/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,718.0000	5,627.0000	(1.591)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,218.0000	8,127.0000	(1.107)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,168.0000	8,077.0000	(1.114)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,222.0000	2,131.0000	(4.095)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,142.0000	1,054.0000	(7.706)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,173.0000	2,082.0000	(4.188)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,670.0000	2,579.0000	(3.408)	0	0	0
26/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	85.0000	62.0000	(27.059)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,036.0000	1,126.0000	8.687	0	0	0
26/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,568.0000	4,477.0000	(1.992)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,032.0000	3,123.0000	3.001	0	0	0
26/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,579.0000	1,489.0000	(5.700)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.10	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
26/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,032.0000	2,123.0000	4.478	0	0	0
26/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,082.0000	2,173.0000	4.371	0	0	0
26/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	843.0000	930.0000	10.320	0	0	0
26/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,570.0000	2,479.0000	(3.541)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,082.0000	3,173.0000	2.953	0	0	0
26/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,082.0000	4,173.0000	2.229	0	0	0
26/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,132.0000	4,223.0000	2.202	0	0	0
26/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,832.0000	3,923.0000	2.375	0	0	0
26/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,468.0000	4,377.0000	(2.037)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,618.0000	8,527.0000	(1.056)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	987.0000	1,077.0000	9.119	0	0	0
26/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,086.0000	1,176.0000	8.287	0	0	0
26/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,968.0000	3,877.0000	(2.293)	0	0	0
26/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,618.0000	6,527.0000	(1.375)	0	0	0
26/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,868.0000	8,777.0000	(1.026)	0	0	0
26/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,068.0000	3,977.0000	(2.237)	0	0	0
26/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,383.0000	1,474.0000	6.580	0	0	0
26/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,982.0000	2,073.0000	4.591	0	0	0



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26/10/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,832.0000	1,923.0000	4.967	0	0	0
26/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,732.0000	2,823.0000	3.331	0	0	0
26/10/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,918.0000	7,827.0000	(1.149)	0	0	0
26/10/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,832.0000	2,923.0000	3.213	0	0	0
26/10/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,732.0000	1,823.0000	5.254	0	0	0
26/10/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,418.0000	7,327.0000	(1.227)	0	0	0
26/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,421.0000	2,330.0000	(3.759)	0	0	0
26/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,982.0000	4,073.0000	2.285	0	0	0
26/10/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,332.0000	3,423.0000	2.731	0	0	0
26/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	750.0000	835.0000	11.333	0	0	0
26/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
26/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,868.0000	4,777.0000	(1.869)	0	0	0
26/10/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,982.0000	3,073.0000	3.052	0	0	0
26/10/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,932.0000	4,023.0000	2.314	0	0	0
26/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,678.0000	1,587.0000	(5.423)	0	0	0
26/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,768.0000	3,677.0000	(2.415)	0	0	0
26/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,318.0000	4,227.0000	(2.107)	0	0	0
26/10/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,718.0000	3,627.0000	(2.448)	0	0	0
26/10/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,732.0000	3,823.0000	2.438	0	0	0

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26/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,268.0000	8,177.0000	(1.101)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,668.0000	5,577.0000	(1.606)	0	0	0
26/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,268.0000	5,177.0000	(1.727)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,768.0000	4,677.0000	(1.909)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,668.0000	3,577.0000	(2.481)	0	0	0
26/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,570.0000	2,479.0000	(3.541)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
26/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,618.0000	3,527.0000	(2.515)	0	0	0
26/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,074.0000	1,983.0000	(4.388)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,768.0000	3,677.0000	(2.415)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,568.0000	3,477.0000	(2.550)	0	0	0
26/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,318.0000	5,227.0000	(1.711)	0	0	0
26/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,068.0000	7,977.0000	(1.128)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,335.0000	1,245.0000	(6.742)	0	0	0
26/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,182.0000	4,273.0000	2.176	0	0	0
26/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15			Currency Future	7.6617	7.7548	1.215	7.7100	7.6900	30,995
26/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	282.0000	244.0000	(13.475)	0	0	200
26/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	368.0000	418.0000	13.587	0	0	279
26/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
26/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,408.0000	3,316.0000	(2.700)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	22.0000	23.0000	4.545	0	0	0

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26/10/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
26/10/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,739.0000	7,646.0000	(1.202)	0	0	0
26/10/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	560.0000	624.0000	11.429	0	0	0
26/10/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	703.0000	634.0000	(9.815)	0	0	0
26/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,854.0000	1,766.0000	(4.746)	0	0	0
26/10/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,359.0000	3,266.0000	(2.769)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,769.0000	2,678.0000	(3.286)	0	0	0
26/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	259.0000	224.0000	(13.514)	0	0	0
26/10/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	444.0000	499.0000	12.387	0	0	114
26/10/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	768.0000	842.0000	9.635	0	0	0
26/10/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,613.0000	2,706.0000	3.559	0	0	0
26/10/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	471.0000	529.0000	12.314	0	0	0
26/10/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	106.0000	87.0000	(17.925)	0	0	4,005
26/10/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	214.0000	239.0000	11.682	0	0	279
26/10/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,239.0000	6,146.0000	(1.491)	0	0	0
26/10/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,340.0000	5,248.0000	(1.723)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,962.0000	3,055.0000	3.140	0	0	0
26/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,967.0000	2,059.0000	4.677	0	0	0
26/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
26/10/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,199.0000	4,107.0000	(2.191)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
26/10/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,813.0000	2,906.0000	3.306	0	0	0
26/10/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	95.0000	77.0000	(18.947)	0	0	500
26/10/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	18.0000	18.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,490.0000	5,397.0000	(1.694)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,563.0000	2,656.0000	3.629	0	0	0
26/10/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0

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26/10/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,215.0000	2,308.0000	4.199	0	0	0
26/10/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	147.0000	123.0000	(16.327)	0	0	0
26/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,045.0000	1,956.0000	(4.352)	0	0	0
26/10/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,298.0000	4,206.0000	(2.141)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
26/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
26/10/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,820.0000	1,911.0000	5.000	0	0	0
26/10/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,240.0000	1,329.0000	7.177	0	0	0
26/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
26/10/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,489.0000	6,396.0000	(1.433)	0	0	0
26/10/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,446.0000	4,354.0000	(2.069)	0	0	0
26/10/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,062.0000	3,155.0000	3.037	0	0	0
26/10/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	659.0000	728.0000	10.470	0	0	0
26/10/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	166.0000	184.0000	10.843	0	0	0
26/10/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,606.0000	3,513.0000	(2.579)	0	0	0
26/10/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	806.0000	882.0000	9.429	0	0	0
26/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	417.0000	471.0000	12.950	0	0	15,890
26/10/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,624.0000	1,715.0000	5.603	0	0	0
26/10/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,066.0000	2,159.0000	4.501	0	0	0
26/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	306.0000	266.0000	(13.072)	0	0	0
26/10/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	136.0000	150.0000	10.294	0	0	0
26/10/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/10/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,575.0000	1,666.0000	5.778	0	0	0
26/10/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	451.0000	395.0000	(12.417)	0	0	0
26/10/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,074.0000	996.0000	(7.263)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,113.0000	3,020.0000	(2.987)	0	0	0
26/10/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,397.0000	4,304.0000	(2.115)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,721.0000	2,629.0000	(3.381)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	627.0000	562.0000	(10.367)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	312.0000	350.0000	12.179	0	0	0
26/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,150.0000	4,058.0000	(2.217)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,191.0000	5,098.0000	(1.792)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	119.0000	98.0000	(17.647)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	226.0000	252.0000	11.504	0	0	0
26/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
26/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,055.0000	1,142.0000	8.246	0	0	0
26/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,770.0000	1,862.0000	5.198	0	0	0
26/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,011.0000	1,096.0000	8.408	0	0	0
26/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	886.0000	964.0000	8.804	0	0	0
26/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	251.0000	281.0000	11.952	0	0	0
26/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,916.0000	2,824.0000	(3.155)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,051.0000	3,959.0000	(2.271)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,575.0000	2,484.0000	(3.534)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,287.0000	1,377.0000	6.993	0	0	0
26/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	845.0000	923.0000	9.231	0	0	0
26/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
26/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
26/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,989.0000	7,895.0000	(1.177)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
26/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,950.0000	1,861.0000	(4.564)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,199.0000	4,107.0000	(2.191)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.85	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
26/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,763.0000	2,856.0000	3.366	0	0	0
26/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	330.0000	289.0000	(12.424)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	124.0000	136.0000	9.677	0	0	0
26/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,118.0000	1,038.0000	(7.156)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
26/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
26/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,478.0000	2,387.0000	(3.672)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,992.0000	4,899.0000	(1.863)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	198.0000	169.0000	(14.646)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,100.0000	1,188.0000	8.000	0	0	0
26/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	183.0000	204.0000	11.475	0	0	0
26/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,818.0000	2,727.0000	(3.229)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,525.0000	1,440.0000	(5.574)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,212.0000	3,305.0000	2.895	0	0	0
26/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	822.0000	749.0000	(8.881)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	74.0000	59.0000	(20.270)	0	0	5,000
26/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	742.0000	672.0000	(9.434)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
26/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,012.0000	4,105.0000	2.318	0	0	0
26/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
26/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,262.0000	3,355.0000	2.851	0	0	0
26/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	238.0000	266.0000	11.765	0	0	5,000
26/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	203.0000	227.0000	11.823	0	0	0
26/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	904.0000	829.0000	(8.296)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,965.0000	2,873.0000	(3.103)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,291.0000	5,198.0000	(1.758)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	306.0000	266.0000	(13.072)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	83.0000	90.0000	8.434	0	0	18,339
26/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
26/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,514.0000	2,606.0000	3.660	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	392.0000	444.0000	13.265	0	0	27
26/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	417.0000	471.0000	12.950	0	0	0
26/10/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,572.0000	1,486.0000	(5.471)	0	0	0
26/10/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	590.0000	526.0000	(10.847)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,672.0000	2,581.0000	(3.406)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	84.0000	68.0000	(19.048)	0	0	0
26/10/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	731.0000	803.0000	9.850	0	0	0
26/10/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	988.0000	911.0000	(7.794)	0	0	0
26/10/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	664.0000	598.0000	(9.940)	0	0	0
26/10/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
26/10/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,262.0000	4,355.0000	2.182	0	0	0
26/10/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/10/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	133.0000	110.0000	(17.293)	0	0	0
26/10/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	418.0000	364.0000	(12.919)	0	0	100
26/10/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	48.0000	52.0000	8.333	0	0	28,586
26/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	130.0000	143.0000	10.000	0	0	0
26/10/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,284.0000	2,195.0000	(3.897)	0	0	0
26/10/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,556.0000	3,464.0000	(2.587)	0	0	0
26/10/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,289.0000	6,196.0000	(1.479)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
26/10/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,997.0000	1,908.0000	(4.457)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,918.0000	2,010.0000	4.797	0	0	0
26/10/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,545.0000	4,453.0000	(2.024)	0	0	0
26/10/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,162.0000	1,082.0000	(6.885)	0	0	0
26/10/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
26/10/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,093.0000	2,004.0000	(4.252)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,014.0000	2,922.0000	(3.052)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
26/10/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,265.0000	2,357.0000	4.062	0	0	0
26/10/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	163.0000	137.0000	(15.951)	0	0	110

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,916.0000	2,824.0000	(3.155)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,347.0000	4,255.0000	(2.116)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	330.0000	369.0000	11.818	0	0	10
26/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,236.0000	2,147.0000	(3.980)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
26/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
26/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,236.0000	2,147.0000	(3.980)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,913.0000	3,006.0000	3.193	0	0	0
26/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	500.0000	559.0000	11.800	0	0	0
26/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	150.0000	166.0000	10.667	0	0	15,890
26/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,429.0000	2,339.0000	(3.705)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,162.0000	3,070.0000	(2.910)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
26/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,314.0000	2,407.0000	4.019	0	0	0
26/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,644.0000	4,552.0000	(1.981)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
26/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
26/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,433.0000	1,348.0000	(5.932)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,440.0000	5,347.0000	(1.710)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	968.0000	1,050.0000	8.471	0	0	0
26/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	28,586
26/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,188.0000	2,099.0000	(4.068)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,590.0000	5,497.0000	(1.664)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,618.0000	1,532.0000	(5.315)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,312.0000	3,405.0000	2.808	0	0	0
26/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	694.0000	765.0000	10.231	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,712.0000	1,625.0000	(5.082)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
26/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,793.0000	4,701.0000	(1.919)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,721.0000	1,813.0000	5.346	0	0	0
26/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,439.0000	6,346.0000	(1.444)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,807.0000	1,719.0000	(4.870)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,310.0000	3,217.0000	(2.810)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,939.0000	5,846.0000	(1.566)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,147.0000	1,235.0000	7.672	0	0	0
26/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
26/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,713.0000	2,806.0000	3.428	0	0	0
26/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,638.0000	8,545.0000	(1.077)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	238.0000	204.0000	(14.286)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,335.0000	1,424.0000	6.667	0	0	0
26/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	348.0000	393.0000	12.931	0	0	0
26/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,045.0000	1,956.0000	(4.352)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
26/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,507.0000	3,414.0000	(2.652)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,595.0000	4,502.0000	(2.024)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	529.0000	591.0000	11.720	0	0	0
26/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	158.0000	175.0000	10.759	0	0	0
26/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	387.0000	338.0000	(12.661)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,639.0000	6,546.0000	(1.401)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,390.0000	5,297.0000	(1.725)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	781.0000	710.0000	(9.091)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	259.0000	224.0000	(13.514)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,139.0000	6,046.0000	(1.515)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,690.0000	5,597.0000	(1.634)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,759.0000	1,672.0000	(4.946)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	946.0000	870.0000	(8.034)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,408.0000	3,316.0000	(2.700)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	863.0000	789.0000	(8.575)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,839.0000	5,746.0000	(1.593)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	218.0000	186.0000	(14.679)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	193.0000	215.0000	11.399	0	0	0
26/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	18,339
26/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
26/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,997.0000	1,908.0000	(4.457)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,251.0000	1,169.0000	(6.555)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,260.0000	3,168.0000	(2.822)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,689.0000	6,596.0000	(1.390)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,383.0000	1,472.0000	6.435	0	0	0
26/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	348.0000	393.0000	12.931	0	0	350
26/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	518.0000	459.0000	(11.390)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,854.0000	3,761.0000	(2.413)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,387.0000	1,303.0000	(6.056)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	356.0000	313.0000	(12.079)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	280.0000	313.0000	11.786	0	0	0
26/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	103.0000	113.0000	9.709	0	0	0
26/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,458.0000	3,365.0000	(2.689)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	113.0000	124.0000	9.735	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,754.0000	3,662.0000	(2.451)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	387.0000	338.0000	(12.661)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	625.0000	692.0000	10.720	0	0	0
26/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,031.0000	953.0000	(7.565)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	99.0000	108.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,854.0000	1,766.0000	(4.746)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	471.0000	529.0000	12.314	0	0	0
26/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	118.0000	130.0000	10.169	0	0	0
26/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,989.0000	5,896.0000	(1.553)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,042.0000	4,949.0000	(1.845)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
26/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,688.0000	8,595.0000	(1.070)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,438.0000	8,345.0000	(1.102)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,342.0000	1,258.0000	(6.259)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,540.0000	5,447.0000	(1.679)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
26/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
26/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,507.0000	3,414.0000	(2.652)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,575.0000	2,484.0000	(3.534)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
26/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,430.0000	1,521.0000	6.364	0	0	0
26/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,017.0000	2,109.0000	4.561	0	0	0
26/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,942.0000	4,850.0000	(1.862)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,989.0000	6,896.0000	(1.331)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,789.0000	6,696.0000	(1.370)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,207.0000	1,125.0000	(6.794)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,211.0000	3,119.0000	(2.865)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,150.0000	4,058.0000	(2.217)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,414.0000	2,507.0000	3.853	0	0	0
26/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,389.0000	6,296.0000	(1.456)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,562.0000	3,655.0000	2.611	0	0	0
26/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,338.0000	8,245.0000	(1.115)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,988.0000	8,895.0000	(1.035)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	296.0000	331.0000	11.824	0	0	4,000
26/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,539.0000	6,446.0000	(1.422)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	143.0000	158.0000	10.490	0	0	0
26/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,388.0000	8,295.0000	(1.109)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,938.0000	8,845.0000	(1.041)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,193.0000	1,282.0000	7.460	0	0	0
26/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,189.0000	8,095.0000	(1.148)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	484.0000	426.0000	(11.983)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	592.0000	657.0000	10.980	0	0	0
26/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,839.0000	6,746.0000	(1.360)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,538.0000	8,445.0000	(1.089)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,526.0000	2,435.0000	(3.603)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,655.0000	3,563.0000	(2.517)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,412.0000	3,505.0000	2.726	0	0	0
26/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,694.0000	4,601.0000	(1.981)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,939.0000	6,846.0000	(1.340)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,364.0000	2,457.0000	3.934	0	0	0
26/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	174.0000	194.0000	11.494	0	0	0
26/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	99.0000	108.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,093.0000	2,004.0000	(4.252)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,612.0000	3,705.0000	2.575	0	0	0
26/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,838.0000	8,745.0000	(1.052)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,387.0000	1,303.0000	(6.056)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
26/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,248.0000	4,156.0000	(2.166)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	180.0000	153.0000	(15.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,362.0000	3,455.0000	2.766	0	0	0
26/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,488.0000	8,395.0000	(1.096)	0	0	0
26/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
26/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,339.0000	6,246.0000	(1.467)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,589.0000	6,496.0000	(1.411)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,743.0000	4,651.0000	(1.940)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,116.0000	2,208.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,673.0000	1,764.0000	5.439	0	0	0
26/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,788.0000	8,695.0000	(1.058)	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
26/10/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,165.0000	2,258.0000	4.296	0	0	0
26/10/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,462.0000	3,555.0000	2.686	0	0	0
26/10/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,512.0000	3,605.0000	2.648	0	0	0
26/10/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,296.0000	1,214.0000	(6.327)	0	0	0
26/10/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,188.0000	2,099.0000	(4.068)	0	0	0
26/10/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,479.0000	1,569.0000	6.085	0	0	0
26/10/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,663.0000	2,756.0000	3.492	0	0	0
26/10/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
26/10/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
26/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,112.0000	3,205.0000	2.988	0	0	0
26/10/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,162.0000	3,255.0000	2.941	0	0	0
26/10/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
26/10/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,464.0000	2,557.0000	3.774	0	0	0
26/10/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/10/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,712.0000	1,625.0000	(5.082)	0	0	0
26/10/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
26/10/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,662.0000	3,755.0000	2.540	0	0	0
26/10/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,527.0000	1,617.0000	5.894	0	0	0
26/10/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,496.0000	4,403.0000	(2.069)	0	0	0
26/10/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,333.0000	2,243.0000	(3.858)	0	0	0
26/10/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
26/10/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,479.0000	1,394.0000	(5.747)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,478.0000	2,387.0000	(3.672)	0	0	0
26/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
26/10/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
26/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,672.0000	2,581.0000	(3.406)	0	0	0
26/10/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/10/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	265.0000	297.0000	12.075	0	0	0
26/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,526.0000	2,435.0000	(3.603)	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
26/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,705.0000	3,612.0000	(2.510)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
26/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,705.0000	3,612.0000	(2.510)	0	0	0
26/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	554.0000	492.0000	(11.191)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
26/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,694.0000	4,601.0000	(1.981)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,867.0000	2,776.0000	(3.174)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,588.0000	8,495.0000	(1.083)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,381.0000	2,291.0000	(3.780)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
26/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
26/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,241.0000	5,148.0000	(1.774)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,002.0000	3,909.0000	(2.324)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
26/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,953.0000	3,860.0000	(2.353)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,754.0000	3,662.0000	(2.451)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,139.0000	8,045.0000	(1.155)	0	0	0
26/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,902.0000	1,813.0000	(4.679)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
26/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,812.0000	3,905.0000	2.440	0	0	0
26/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,804.0000	3,711.0000	(2.445)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,843.0000	4,750.0000	(1.920)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,333.0000	2,243.0000	(3.858)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,039.0000	5,946.0000	(1.540)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,189.0000	6,096.0000	(1.503)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,794.0000	3,701.0000	(2.451)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,863.0000	2,956.0000	3.248	0	0	0
26/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,655.0000	3,563.0000	(2.517)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,012.0000	3,105.0000	3.088	0	0	0
26/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,892.0000	4,800.0000	(1.881)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,869.0000	1,960.0000	4.869	0	0	0
26/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,141.0000	2,052.0000	(4.157)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,063.0000	2,971.0000	(3.004)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,260.0000	3,168.0000	(2.822)	0	0	0
26/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	65.0000	52.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
26/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	927.0000	1,007.0000	8.630	0	0	0
26/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
26/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,062.0000	4,155.0000	2.290	0	0	0
26/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,862.0000	3,955.0000	2.408	0	0	0
26/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
26/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,889.0000	7,795.0000	(1.192)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
26/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,965.0000	2,873.0000	(3.103)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,429.0000	2,339.0000	(3.705)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,162.0000	3,070.0000	(2.910)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,162.0000	4,255.0000	2.235	0	0	0
26/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,721.0000	2,629.0000	(3.381)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,939.0000	7,845.0000	(1.184)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,839.0000	7,745.0000	(1.199)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,623.0000	2,532.0000	(3.469)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
26/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
26/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
26/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,888.0000	8,795.0000	(1.046)	0	0	0
26/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,739.0000	5,647.0000	(1.603)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,458.0000	3,365.0000	(2.689)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,618.0000	1,532.0000	(5.315)	0	0	0
26/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,889.0000	6,796.0000	(1.350)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
26/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
26/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
26/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,147.0000	1,235.0000	7.672	0	0	0
26/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,738.0000	8,645.0000	(1.064)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,116.0000	2,208.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,112.0000	4,205.0000	2.262	0	0	0
26/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,112.0000	3,205.0000	2.988	0	0	0
26/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,739.0000	6,646.0000	(1.380)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,525.0000	1,440.0000	(5.574)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,640.0000	5,547.0000	(1.649)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,889.0000	5,796.0000	(1.579)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,238.0000	8,145.0000	(1.129)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,211.0000	3,119.0000	(2.865)	0	0	0
26/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,759.0000	1,672.0000	(4.946)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,762.0000	3,855.0000	2.472	0	0	0
26/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
26/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,665.0000	1,578.0000	(5.225)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,101.0000	4,009.0000	(2.243)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,953.0000	3,860.0000	(2.353)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,903.0000	3,810.0000	(2.383)	0	0	0
26/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,011.0000	1,096.0000	8.408	0	0	0
26/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,039.0000	7,945.0000	(1.169)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,967.0000	2,059.0000	4.677	0	0	0
26/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,962.0000	3,055.0000	3.140	0	0	0
26/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,962.0000	4,055.0000	2.347	0	0	0
26/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,789.0000	5,696.0000	(1.606)	0	0	0
26/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,014.0000	2,922.0000	(3.052)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,789.0000	7,695.0000	(1.207)	0	0	0
26/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
26/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,240.0000	1,329.0000	7.177	0	0	0
26/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,215.0000	2,308.0000	4.199	0	0	0
26/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,212.0000	3,305.0000	2.895	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,212.0000	4,305.0000	2.208	0	0	0
26/10/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14			Currency Future	7.7912	7.8866	1.224	7.8700	7.8000	17,230
26/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,631.0000	5,537.0000	(1.669)	0	0	0
26/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,444.0000	1,366.0000	(5.402)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,693.0000	2,604.0000	(3.305)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,293.0000	3,388.0000	2.885	0	0	0
26/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	397.0000	359.0000	(9.572)	0	0	0
26/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,291.0000	4,387.0000	2.237	0	0	0
26/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,955.0000	3,863.0000	(2.326)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
26/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	179.0000	196.0000	9.497	0	0	0
26/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	136.0000	148.0000	8.824	0	0	0
26/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,298.0000	4,206.0000	(2.141)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,488.0000	1,409.0000	(5.309)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	940.0000	874.0000	(7.021)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,895.0000	1,811.0000	(4.433)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,102.0000	4,010.0000	(2.243)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
26/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
26/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,169.0000	1,256.0000	7.442	0	0	0
26/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	750.0000	690.0000	(8.000)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	281.0000	310.0000	10.320	0	0	0
26/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,320.0000	3,229.0000	(2.741)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	168.0000	183.0000	8.929	0	0	21,795
26/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,795.0000	2,890.0000	3.399	0	0	0
26/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,981.0000	2,891.0000	(3.019)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	61.0000	65.0000	6.557	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	492.0000	546.0000	10.976	0	0	233
26/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	416.0000	459.0000	10.337	0	0	0
26/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,284.0000	5,190.0000	(1.779)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,143.0000	1,072.0000	(6.212)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	478.0000	436.0000	(8.787)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	243.0000	268.0000	10.288	0	0	0
26/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	219.0000	240.0000	9.589	0	0	0
26/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,829.0000	5,735.0000	(1.613)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,334.0000	5,240.0000	(1.762)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	234.0000	258.0000	10.256	0	0	0
26/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,577.0000	1,497.0000	(5.073)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,227.0000	1,154.0000	(5.949)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,965.0000	7,870.0000	(1.193)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
26/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
26/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	372.0000	336.0000	(9.677)	0	0	130
26/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	211.0000	232.0000	9.953	0	0	0
26/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
26/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
26/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
26/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,347.0000	4,255.0000	(2.116)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	470.0000	522.0000	11.064	0	0	200
26/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	574.0000	522.0000	(9.059)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,839.0000	4,746.0000	(1.922)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,712.0000	1,630.0000	(4.790)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
26/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,929.0000	5,834.0000	(1.602)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	478.0000	436.0000	(8.787)	0	0	300
26/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	416.0000	459.0000	10.337	0	0	0
26/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	328.0000	362.0000	10.366	0	0	0
26/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	261.0000	288.0000	10.345	0	0	0
26/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	31.0000	33.0000	6.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	144.0000	157.0000	9.028	0	0	0
26/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,235.0000	5,141.0000	(1.796)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,759.0000	3,667.0000	(2.447)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,256.0000	1,343.0000	6.927	0	0	0
26/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	271.0000	299.0000	10.332	0	0	0
26/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	539.0000	596.0000	10.575	0	0	0
26/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	787.0000	725.0000	(7.878)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,102.0000	1,031.0000	(6.443)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,789.0000	2,700.0000	(3.191)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,803.0000	1,720.0000	(4.603)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,730.0000	5,636.0000	(1.640)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	348.0000	313.0000	(10.057)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,101.0000	2,196.0000	4.522	0	0	0
26/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	980.0000	912.0000	(6.939)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	315.0000	348.0000	10.476	0	0	140
26/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	713.0000	655.0000	(8.135)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	226.0000	249.0000	10.177	0	0	0
26/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,849.0000	1,766.0000	(4.489)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
26/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
26/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,895.0000	1,811.0000	(4.433)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	141.0000	123.0000	(12.766)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
26/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	824.0000	761.0000	(7.646)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	140.0000	152.0000	8.571	0	0	0
26/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,645.0000	2,557.0000	(3.327)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	136.0000	148.0000	8.824	0	0	0
26/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,889.0000	4,795.0000	(1.923)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,368.0000	3,277.0000	(2.702)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,094.0000	3,189.0000	3.070	0	0	0
26/10/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	122.0000	132.0000	8.197	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	86.0000	94.0000	9.302	0	0	0
26/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,622.0000	1,541.0000	(4.994)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,938.0000	4,845.0000	(1.883)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
26/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	574.0000	522.0000	(9.059)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	862.0000	798.0000	(7.425)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	185.0000	202.0000	9.189	0	0	0
26/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,550.0000	2,462.0000	(3.451)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
26/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,879.0000	5,785.0000	(1.599)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
26/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,821.0000	6,726.0000	(1.393)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
26/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
26/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,200.0000	2,295.0000	4.318	0	0	0
26/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,020.0000	951.0000	(6.765)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,473.0000	6,379.0000	(1.452)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,906.0000	3,814.0000	(2.355)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,906.0000	1,998.0000	4.827	0	0	0
26/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,084.0000	1,170.0000	7.934	0	0	0
26/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	589.0000	649.0000	10.187	0	0	0
26/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	423.0000	384.0000	(9.220)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	303.0000	335.0000	10.561	0	0	0
26/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,988.0000	1,903.0000	(4.276)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,692.0000	4,598.0000	(2.003)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
26/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,002.0000	2,097.0000	4.745	0	0	0
26/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,300.0000	1,388.0000	6.769	0	0	0
26/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
26/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
26/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,593.0000	4,500.0000	(2.025)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,646.0000	2,741.0000	3.590	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,006.0000	1,086.0000	7.952	0	0	0
26/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,994.0000	3,090.0000	3.206	0	0	0
26/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
26/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	861.0000	936.0000	8.711	0	0	0
26/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,185.0000	1,112.0000	(6.160)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,081.0000	1,995.0000	(4.133)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,598.0000	2,510.0000	(3.387)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	115.0000	99.0000	(13.913)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	324.0000	291.0000	(10.185)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,808.0000	3,716.0000	(2.416)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	170.0000	149.0000	(12.353)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
26/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,581.0000	5,487.0000	(1.684)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	93.0000	83.0000	(10.753)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,221.0000	2,135.0000	(3.872)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,895.0000	2,990.0000	3.282	0	0	0
26/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	103.0000	91.0000	(11.650)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,299.0000	2,394.0000	4.132	0	0	0
26/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,771.0000	6,677.0000	(1.388)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	563.0000	622.0000	10.480	0	0	390
26/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	515.0000	570.0000	10.680	0	0	0
26/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	163.0000	178.0000	9.202	0	0	0
26/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,857.0000	3,765.0000	(2.385)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,045.0000	1,128.0000	7.943	0	0	0
26/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	252.0000	278.0000	10.317	0	0	0
26/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	91.0000	99.0000	8.791	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,667.0000	1,758.0000	5.459	0	0	0
26/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	615.0000	678.0000	10.244	0	0	0
26/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	38.0000	40.0000	5.263	0	0	29,759
26/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,061.0000	991.0000	(6.598)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,344.0000	1,433.0000	6.622	0	0	0
26/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	259.0000	231.0000	(10.811)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,885.0000	2,795.0000	(3.120)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,944.0000	3,040.0000	3.261	0	0	0
26/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,721.0000	6,627.0000	(1.399)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,396.0000	4,304.0000	(2.093)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,034.0000	1,949.0000	(4.179)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
26/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
26/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	354.0000	391.0000	10.452	0	0	0
26/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,572.0000	6,478.0000	(1.430)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	204.0000	224.0000	9.804	0	0	0
26/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
26/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	701.0000	767.0000	9.415	0	0	0
26/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	932.0000	1,009.0000	8.262	0	0	0
26/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,714.0000	1,806.0000	5.368	0	0	0
26/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,954.0000	2,048.0000	4.811	0	0	0
26/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	384.0000	423.0000	10.156	0	0	0
26/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	341.0000	376.0000	10.264	0	0	0
26/10/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,563.0000	8,468.0000	(1.109)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	158.0000	172.0000	8.861	0	0	0
26/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,741.0000	4,648.0000	(1.962)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,249.0000	4,157.0000	(2.165)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	794.0000	866.0000	9.068	0	0	0
26/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,443.0000	3,538.0000	2.759	0	0	0
26/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	153.0000	167.0000	9.150	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,271.0000	3,180.0000	(2.782)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,809.0000	1,902.0000	5.141	0	0	0
26/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,696.0000	2,791.0000	3.524	0	0	0
26/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,563.0000	3,472.0000	(2.554)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,249.0000	2,344.0000	4.224	0	0	0
26/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	203.0000	179.0000	(11.823)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	105.0000	115.0000	9.524	0	0	0
26/10/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,455.0000	2,368.0000	(3.544)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,667.0000	1,586.0000	(4.859)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,544.0000	4,451.0000	(2.047)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,314.0000	2,228.0000	(3.717)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,400.0000	1,323.0000	(5.500)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
26/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	369.0000	407.0000	10.298	0	0	0
26/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
26/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,523.0000	6,429.0000	(1.441)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	186.0000	164.0000	(11.828)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	292.0000	322.0000	10.274	0	0	0
26/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
26/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,716.0000	7,621.0000	(1.231)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,620.0000	1,711.0000	5.617	0	0	0
26/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,389.0000	1,479.0000	6.479	0	0	0
26/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,243.0000	3,339.0000	2.960	0	0	0
26/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	125.0000	136.0000	8.800	0	0	0
26/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,790.0000	4,697.0000	(1.942)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,226.0000	6,132.0000	(1.510)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,144.0000	3,239.0000	3.022	0	0	0
26/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,037.0000	4,943.0000	(1.866)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	127.0000	111.0000	(12.598)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,448.0000	2,543.0000	3.881	0	0	0
26/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,313.0000	1,238.0000	(5.712)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
26/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,515.0000	3,423.0000	(2.617)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,596.0000	2,692.0000	3.698	0	0	0
26/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	677.0000	620.0000	(8.419)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,174.0000	2,088.0000	(3.956)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,495.0000	4,402.0000	(2.069)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
26/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
26/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
26/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	399.0000	441.0000	10.526	0	0	0
26/10/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,941.0000	1,857.0000	(4.328)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,466.0000	3,374.0000	(2.654)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,681.0000	5,586.0000	(1.672)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
26/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	642.0000	587.0000	(8.567)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	133.0000	144.0000	8.271	0	0	0
26/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,988.0000	4,894.0000	(1.885)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,267.0000	2,182.0000	(3.749)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	191.0000	209.0000	9.424	0	0	0
26/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	119.0000	128.0000	7.563	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,042.0000	4,137.0000	2.350	0	0	0
26/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,433.0000	5,339.0000	(1.730)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,710.0000	3,618.0000	(2.480)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	423.0000	384.0000	(9.220)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,463.0000	8,368.0000	(1.123)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,933.0000	2,843.0000	(3.069)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,128.0000	2,042.0000	(4.041)	0	0	0
26/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,150.0000	2,245.0000	4.419	0	0	0
26/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	515.0000	570.0000	10.680	0	0	0
26/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,480.0000	1,571.0000	6.149	0	0	0
26/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,151.0000	4,059.0000	(2.216)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,361.0000	2,275.0000	(3.643)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
26/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	85.0000	76.0000	(10.588)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,970.0000	6,875.0000	(1.363)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,212.0000	1,299.0000	7.178	0	0	0
26/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	762.0000	832.0000	9.186	0	0	0
26/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	43.0000	46.0000	6.977	0	0	21,978
26/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	102.0000	111.0000	8.824	0	0	0
26/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,547.0000	2,642.0000	3.730	0	0	0
26/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
26/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,663.0000	8,567.0000	(1.108)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	221.0000	195.0000	(11.765)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,077.0000	2,987.0000	(2.925)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	827.0000	900.0000	8.827	0	0	0
26/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	510.0000	463.0000	(9.216)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	542.0000	491.0000	(9.410)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,126.0000	1,212.0000	7.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,672.0000	6,577.0000	(1.424)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,573.0000	1,664.0000	5.785	0	0	0
26/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
26/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	451.0000	409.0000	(9.313)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,812.0000	8,717.0000	(1.078)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	608.0000	554.0000	(8.882)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	433.0000	477.0000	10.162	0	0	0
26/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	86.0000	94.0000	9.302	0	0	0
26/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,424.0000	6,330.0000	(1.463)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,612.0000	3,520.0000	(2.547)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,417.0000	3,326.0000	(2.663)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	240.0000	213.0000	(11.250)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	969.0000	1,047.0000	8.050	0	0	0
26/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	470.0000	522.0000	11.064	0	0	21,795
26/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,711.0000	9,615.0000	(0.989)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,029.0000	2,939.0000	(2.971)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,348.0000	2,443.0000	4.046	0	0	0
26/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,019.0000	6,925.0000	(1.339)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,374.0000	6,280.0000	(1.475)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	149.0000	162.0000	8.725	0	0	3,163
26/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,645.0000	2,557.0000	(3.327)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
26/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,857.0000	1,950.0000	5.008	0	0	0
26/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
26/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,193.0000	3,289.0000	3.007	0	0	0
26/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	451.0000	499.0000	10.643	0	0	0
26/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,757.0000	1,675.0000	(4.667)	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
26/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,741.0000	2,652.0000	(3.247)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,962.0000	8,867.0000	(1.060)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,845.0000	2,940.0000	3.339	0	0	0
26/10/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,343.0000	3,438.0000	2.842	0	0	0
26/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,383.0000	5,289.0000	(1.746)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,012.0000	8,917.0000	(1.054)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
26/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,446.0000	4,353.0000	(2.092)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	643.0000	707.0000	9.953	0	0	0
26/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,270.0000	1,195.0000	(5.906)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,356.0000	1,280.0000	(5.605)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,837.0000	2,747.0000	(3.172)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,642.0000	3,738.0000	2.636	0	0	0
26/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	144.0000	157.0000	9.028	0	0	0
26/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,542.0000	3,638.0000	2.710	0	0	0
26/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	901.0000	836.0000	(7.214)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
26/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,413.0000	8,318.0000	(1.129)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	302.0000	270.0000	(10.596)	0	0	0
26/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	731.0000	799.0000	9.302	0	0	0
26/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,513.0000	8,418.0000	(1.116)	0	0	0
26/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	197.0000	217.0000	10.152	0	0	0
26/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,267.0000	2,182.0000	(3.749)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,363.0000	8,268.0000	(1.136)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	102.0000	111.0000	8.824	0	0	0
26/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,712.0000	8,617.0000	(1.090)	0	0	0
26/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	48.0000	42.0000	(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
26/10/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,532.0000	5,438.0000	(1.699)	0	0	0
26/10/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,527.0000	1,617.0000	5.894	0	0	0
26/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/10/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
26/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,174.0000	2,088.0000	(3.956)	0	0	0
26/10/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,803.0000	1,720.0000	(4.603)	0	0	0
26/10/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,592.0000	3,688.0000	2.673	0	0	0
26/10/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,052.0000	2,146.0000	4.581	0	0	0
26/10/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,361.0000	2,275.0000	(3.643)	0	0	0
26/10/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	109.0000	118.0000	8.257	0	0	0
26/10/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
26/10/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
26/10/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,532.0000	1,453.0000	(5.157)	0	0	0
26/10/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,503.0000	2,415.0000	(3.516)	0	0	0
26/10/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,044.0000	3,139.0000	3.121	0	0	0
26/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,938.0000	4,845.0000	(1.883)	0	0	0
26/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	149.0000	162.0000	8.725	0	0	26,596
26/10/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
26/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,920.0000	6,825.0000	(1.373)	0	0	0
26/10/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	173.0000	190.0000	9.827	0	0	21,978
26/10/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,757.0000	1,675.0000	(4.667)	0	0	0
26/10/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,493.0000	3,588.0000	2.720	0	0	0
26/10/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,497.0000	2,592.0000	3.805	0	0	0
26/10/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/10/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,762.0000	1,854.0000	5.221	0	0	0
26/10/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	896.0000	972.0000	8.482	0	0	0
26/10/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	41.0000	45.0000	9.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	155.0000	135.0000	(12.903)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,064.0000	7,970.0000	(1.166)	0	0	0
26/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
26/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,264.0000	8,169.0000	(1.150)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	109.0000	118.0000	8.257	0	0	0
26/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,092.0000	4,187.0000	2.322	0	0	0
26/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,275.0000	6,181.0000	(1.498)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
26/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,127.0000	6,033.0000	(1.534)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,094.0000	3,189.0000	3.070	0	0	0
26/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,693.0000	2,604.0000	(3.305)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,978.0000	5,884.0000	(1.572)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,114.0000	8,019.0000	(1.171)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,892.0000	3,987.0000	2.441	0	0	0
26/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
26/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,842.0000	3,937.0000	2.473	0	0	0
26/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,004.0000	3,912.0000	(2.298)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,915.0000	7,820.0000	(1.200)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
26/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,101.0000	2,196.0000	4.522	0	0	0
26/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	119.0000	128.0000	7.563	0	0	0
26/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,845.0000	2,940.0000	3.339	0	0	0
26/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,857.0000	1,950.0000	5.008	0	0	0
26/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
26/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	127.0000	111.0000	(12.598)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	99.0000	108.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,169.0000	1,256.0000	7.442	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	969.0000	1,047.0000	8.050	0	0	0
26/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,408.0000	2,321.0000	(3.613)	0	0	0
26/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
26/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,128.0000	2,042.0000	(4.041)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,221.0000	2,135.0000	(3.872)	0	0	0
26/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
26/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,745.0000	2,841.0000	3.497	0	0	0
26/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,642.0000	4,549.0000	(2.003)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
26/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,792.0000	3,887.0000	2.505	0	0	0
26/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,598.0000	2,510.0000	(3.387)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,214.0000	8,119.0000	(1.157)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,912.0000	8,817.0000	(1.066)	0	0	0
26/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,981.0000	2,891.0000	(3.019)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,865.0000	7,770.0000	(1.208)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,141.0000	4,237.0000	2.318	0	0	0
26/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,176.0000	6,082.0000	(1.522)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,164.0000	8,069.0000	(1.164)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,077.0000	5,983.0000	(1.547)	0	0	0
26/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,200.0000	4,108.0000	(2.190)	0	0	0
26/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,920.0000	6,825.0000	(1.373)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,661.0000	3,569.0000	(2.513)	0	0	0
26/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,762.0000	8,667.0000	(1.084)	0	0	0
26/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,054.0000	3,961.0000	(2.294)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
26/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,028.0000	5,934.0000	(1.559)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,015.0000	7,920.0000	(1.185)	0	0	0
26/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	93.0000	83.0000	(10.753)	0	0	0
26/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,084.0000	1,170.0000	7.934	0	0	0
26/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,992.0000	4,087.0000	2.380	0	0	0
26/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,742.0000	3,837.0000	2.539	0	0	0
26/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,994.0000	3,090.0000	3.206	0	0	0
26/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,002.0000	2,097.0000	4.745	0	0	0
26/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,942.0000	4,037.0000	2.410	0	0	0
26/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,191.0000	4,287.0000	2.291	0	0	0
26/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,815.0000	7,720.0000	(1.216)	0	0	0
26/10/2009	\$ / R	2010/09/13			Currency Future	7.9204	8.0178	1.230	0.0000	0.0000	0
26/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	644.0000	704.0000	9.317	0	0	0
26/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	523.0000	572.0000	9.369	0	0	0
26/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	557.0000	516.0000	(7.361)	0	0	0
26/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	653.0000	604.0000	(7.504)	0	0	0
26/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	897.0000	840.0000	(6.355)	0	0	0
26/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	445.0000	487.0000	9.438	0	0	0
26/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	825.0000	770.0000	(6.667)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	501.0000	462.0000	(7.784)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	588.0000	544.0000	(7.483)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	559.0000	612.0000	9.481	0	0	0
26/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	621.0000	680.0000	9.501	0	0	0
26/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	506.0000	554.0000	9.486	0	0	0
26/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	459.0000	503.0000	9.586	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	789.0000	735.0000	(6.844)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	447.0000	412.0000	(7.830)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	578.0000	634.0000	9.689	0	0	0
26/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	474.0000	437.0000	(7.806)	0	0	0
26/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	686.0000	636.0000	(7.289)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	668.0000	729.0000	9.132	0	0	0
26/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	599.0000	657.0000	9.683	0	0	409
26/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	418.0000	458.0000	9.569	0	0	585
26/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	529.0000	489.0000	(7.561)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	599.0000	657.0000	9.683	0	0	0
26/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	490.0000	536.0000	9.388	0	0	0
26/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	720.0000	668.0000	(7.222)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	12.0000	12.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	529.0000	489.0000	(7.561)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,582.0000	1,675.0000	5.879	0	0	0
26/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	981.0000	1,057.0000	7.747	0	0	0
26/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,672.0000	1,766.0000	5.622	0	0	0
26/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,903.0000	1,998.0000	4.992	0	0	0
26/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,533.0000	2,629.0000	3.790	0	0	0
26/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,055.0000	7,960.0000	(1.179)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,810.0000	1,904.0000	5.193	0	0	0
26/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	886.0000	958.0000	8.126	0	0	0
26/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
26/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	211.0000	189.0000	(10.427)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	265.0000	240.0000	(9.434)	0	0	0
26/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,073.0000	5,980.0000	(1.531)	0	0	0
26/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	166.0000	182.0000	9.639	0	0	0
26/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	155.0000	170.0000	9.677	0	0	0
26/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,122.0000	2,041.0000	(3.817)	0	0	0
26/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,396.0000	2,314.0000	(3.422)	0	0	0
26/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,535.0000	2,452.0000	(3.274)	0	0	0
26/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	44.0000	48.0000	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
26/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	192.0000	209.0000	8.854	0	0	0
26/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,523.0000	3,620.0000	2.753	0	0	0
26/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
26/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,419.0000	6,325.0000	(1.464)	0	0	0
26/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,906.0000	7,811.0000	(1.202)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	127.0000	117.0000	(7.874)	0	0	0
26/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,307.0000	4,216.0000	(2.113)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,631.0000	2,728.0000	3.687	0	0	0
26/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
26/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,197.0000	1,285.0000	7.352	0	0	0
26/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
26/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,925.0000	5,832.0000	(1.570)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	73.0000	79.0000	8.219	0	0	0
26/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
26/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,271.0000	6,177.0000	(1.499)	0	0	0
26/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,452.0000	4,362.0000	(2.022)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,779.0000	2,876.0000	3.490	0	0	0
26/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,967.0000	3,877.0000	(2.269)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,772.0000	3,870.0000	2.598	0	0	0
26/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,623.0000	3,720.0000	2.677	0	0	0
26/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,113.0000	4,022.0000	(2.212)	0	0	0
26/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,351.0000	8,256.0000	(1.138)	0	0	0
26/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	83.0000	90.0000	8.434	0	0	0
26/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	917.0000	990.0000	7.961	0	0	0
26/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,213.0000	2,132.0000	(3.660)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	246.0000	222.0000	(9.756)	0	0	0
26/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,972.0000	4,069.0000	2.442	0	0	0
26/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,718.0000	1,812.0000	5.471	0	0	0
26/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	21.0000	24.0000	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
26/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,977.0000	3,074.0000	3.258	0	0	0
26/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
26/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,878.0000	2,975.0000	3.370	0	0	0
26/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
26/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,997.0000	2,093.0000	4.807	0	0	0
26/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,005.0000	7,910.0000	(1.187)	0	0	0
26/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	183.0000	200.0000	9.290	0	0	0
26/10/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,488.0000	2,406.0000	(3.296)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	136.0000	126.0000	(7.353)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,238.0000	1,327.0000	7.189	0	0	0
26/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,252.0000	8,158.0000	(1.139)	0	0	0
26/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,369.0000	6,276.0000	(1.460)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,157.0000	1,244.0000	7.519	0	0	0
26/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	21.0000	21.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	150.0000	136.0000	(9.333)	0	0	0
26/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,404.0000	4,313.0000	(2.066)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,872.0000	3,969.0000	2.505	0	0	0
26/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,142.0000	2,239.0000	4.528	0	0	0
26/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
26/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
26/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	24.0000	24.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,120.0000	1,204.0000	7.500	0	0	0
26/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,401.0000	8,306.0000	(1.131)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,125.0000	3,223.0000	3.136	0	0	0
26/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	3,026.0000	3,123.0000	3.206	0	0	0
26/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	2,045.0000	2,142.0000	4.743	0	0	0
26/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	196.0000	214.0000	9.184	0	0	0
26/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,076.0000	1,996.0000	(3.854)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,093.0000	2,190.0000	4.634	0	0	0
26/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
26/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,024.0000	5,931.0000	(1.544)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,076.0000	3,173.0000	3.153	0	0	0
26/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
26/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,064.0000	3,974.0000	(2.215)	0	0	0
26/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
26/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	87.0000	95.0000	9.195	0	0	0
26/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,015.0000	3,925.0000	(2.242)	0	0	0
26/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,975.0000	5,881.0000	(1.573)	0	0	0
26/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	188.0000	204.0000	8.511	0	0	0
26/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,167.0000	2,087.0000	(3.692)	0	0	0
26/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,203.0000	8,108.0000	(1.158)	0	0	0
26/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
26/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,828.0000	2,925.0000	3.430	0	0	0
26/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,680.0000	2,777.0000	3.619	0	0	0
26/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,955.0000	7,860.0000	(1.194)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,822.0000	3,919.0000	2.538	0	0	0
26/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,071.0000	4,169.0000	2.407	0	0	0
26/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,857.0000	1,951.0000	5.062	0	0	0
26/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,015.0000	1,092.0000	7.586	0	0	0
26/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
26/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
26/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
26/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,258.0000	4,168.0000	(2.114)	0	0	0
26/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,221.0000	6,128.0000	(1.495)	0	0	0
26/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,350.0000	2,269.0000	(3.447)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	78.0000	85.0000	8.974	0	0	0
26/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,673.0000	3,770.0000	2.641	0	0	0
26/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	194.0000	174.0000	(10.309)	0	0	0
26/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,121.0000	4,218.0000	2.354	0	0	0
26/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	170.0000	186.0000	9.412	0	0	0
26/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	174.0000	191.0000	9.770	0	0	0
26/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,304.0000	2,223.0000	(3.516)	0	0	0
26/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	148.0000	162.0000	9.459	0	0	0
26/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	178.0000	160.0000	(10.112)	0	0	0
26/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,628.0000	2,544.0000	(3.196)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	306.0000	278.0000	(9.150)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,049.0000	1,127.0000	7.436	0	0	0
26/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
26/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	826.0000	896.0000	8.475	0	0	0
26/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
26/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
26/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
26/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	4,022.0000	4,119.0000	2.412	0	0	0
26/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,209.0000	4,119.0000	(2.138)	0	0	0
26/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,153.0000	8,059.0000	(1.153)	0	0	0
26/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,172.0000	6,079.0000	(1.507)	0	0	0
26/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
26/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
26/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,550.0000	4,459.0000	(2.000)	0	0	0
26/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,500.0000	8,405.0000	(1.118)	0	0	0
26/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,518.0000	6,424.0000	(1.442)	0	0	0
26/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
26/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,171.0000	4,268.0000	2.326	0	0	0
26/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,221.0000	4,318.0000	2.298	0	0	0
26/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	90.0000	98.0000	8.889	0	0	0
26/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	1,985.0000	1,906.0000	(3.980)	0	0	0
26/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	205.0000	224.0000	9.268	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	101.0000	93.0000	(7.921)	0	0	0
26/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,321.0000	1,411.0000	6.813	0	0	0
26/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,225.0000	3,322.0000	3.008	0	0	0
26/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,239.0000	2,336.0000	4.332	0	0	0
26/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/10/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,870.0000	3,780.0000	(2.326)	0	0	0
26/10/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
26/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,827.0000	5,733.0000	(1.613)	0	0	0
26/10/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,876.0000	5,783.0000	(1.583)	0	0	0
26/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
26/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,856.0000	7,761.0000	(1.209)	0	0	0
26/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
26/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,918.0000	3,828.0000	(2.297)	0	0	0
26/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
26/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,030.0000	1,951.0000	(3.892)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,175.0000	3,272.0000	3.055	0	0	0
26/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,190.0000	2,287.0000	4.429	0	0	0
26/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,279.0000	1,369.0000	7.037	0	0	0
26/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
26/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	201.0000	219.0000	8.955	0	0	0
26/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
26/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,806.0000	7,711.0000	(1.217)	0	0	0
26/10/2009	\$ / R	2010/12/13			Currency Future	8.0402	8.1384	1.221	0.0000	0.0000	0
26/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	526.0000	570.0000	8.365	0	0	0
26/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	606.0000	565.0000	(6.766)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	696.0000	754.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	972.0000	917.0000	(5.658)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	512.0000	555.0000	8.398	0	0	0
26/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	763.0000	714.0000	(6.422)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,045.0000	988.0000	(5.455)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	603.0000	653.0000	8.292	0	0	0
26/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	485.0000	527.0000	8.660	0	0	117

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	936.0000	882.0000	(5.769)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,008.0000	952.0000	(5.556)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	900.0000	847.0000	(5.889)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	540.0000	585.0000	8.333	0	0	0
26/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	577.0000	538.0000	(6.759)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	498.0000	541.0000	8.635	0	0	0
26/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	676.0000	732.0000	8.284	0	0	0
26/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	636.0000	594.0000	(6.604)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	718.0000	776.0000	8.078	0	0	0
26/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	666.0000	623.0000	(6.456)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	739.0000	799.0000	8.119	0	0	0
26/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	656.0000	711.0000	8.384	0	0	0
26/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	570.0000	618.0000	8.421	0	0	0
26/10/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	549.0000	511.0000	(6.922)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	830.0000	779.0000	(6.145)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	620.0000	671.0000	8.226	0	0	0
26/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	796.0000	747.0000	(6.156)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	697.0000	652.0000	(6.456)	0	0	0
26/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	638.0000	691.0000	8.307	0	0	0
26/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	586.0000	635.0000	8.362	0	0	0
26/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	730.0000	682.0000	(6.575)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,230.0000	6,139.0000	(1.461)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
26/10/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
26/10/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,055.0000	7,962.0000	(1.155)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,203.0000	8,110.0000	(1.134)	0	0	0
26/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,943.0000	4,041.0000	2.485	0	0	0
26/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
26/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,092.0000	4,190.0000	2.395	0	0	0
26/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,154.0000	1,235.0000	7.019	0	0	0
26/10/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,279.0000	4,192.0000	(2.033)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
26/10/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,396.0000	2,318.0000	(3.255)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,048.0000	3,146.0000	3.215	0	0	0
26/10/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,989.0000	2,084.0000	4.776	0	0	0
26/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,083.0000	5,991.0000	(1.512)	0	0	0
26/10/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,949.0000	3,047.0000	3.323	0	0	0
26/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,898.0000	1,992.0000	4.953	0	0	0
26/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,135.0000	4,048.0000	(2.104)	0	0	0
26/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,098.0000	3,196.0000	3.163	0	0	0
26/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	120.0000	130.0000	8.333	0	0	0
26/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
26/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,129.0000	2,225.0000	4.509	0	0	0
26/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
26/10/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,188.0000	1,273.0000	7.155	0	0	0
26/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,171.0000	2,095.0000	(3.501)	0	0	0
26/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	249.0000	226.0000	(9.237)	0	0	0
26/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	73.0000	80.0000	9.589	0	0	0
26/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	261.0000	283.0000	8.429	0	0	0
26/10/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	236.0000	257.0000	8.898	0	0	0
26/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	198.0000	185.0000	(6.566)	0	0	0
26/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	174.0000	163.0000	(6.322)	0	0	0
26/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,089.0000	1,164.0000	6.887	0	0	0
26/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,261.0000	2,184.0000	(3.406)	0	0	0
26/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,264.0000	1,351.0000	6.883	0	0	0
26/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	125.0000	136.0000	8.800	0	0	0
26/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
26/10/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	251.0000	272.0000	8.367	0	0	0
26/10/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,042.0000	4,140.0000	2.425	0	0	0
26/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	214.0000	197.0000	(7.944)	0	0	0
26/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,794.0000	3,892.0000	2.583	0	0	0
26/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,252.0000	8,159.0000	(1.127)	0	0	0
26/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,644.0000	3,742.0000	2.689	0	0	0
26/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	246.0000	267.0000	8.537	0	0	0
26/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	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
26/10/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	123.0000	134.0000	8.943	0	0	0
26/10/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	86.0000	80.0000	(6.977)	0	0	0
26/10/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,744.0000	3,842.0000	2.618	0	0	0
26/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	940.0000	1,009.0000	7.340	0	0	0
26/10/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,676.0000	1,769.0000	5.549	0	0	0
26/10/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,607.0000	2,704.0000	3.721	0	0	0
26/10/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/10/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
26/10/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
26/10/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,279.0000	6,188.0000	(1.449)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	349.0000	321.0000	(8.023)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,851.0000	2,948.0000	3.402	0	0	0
26/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
26/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,623.0000	2,544.0000	(3.012)	0	0	0
26/10/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,327.0000	4,240.0000	(2.011)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,475.0000	6,384.0000	(1.405)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	2,035.0000	2,131.0000	4.717	0	0	0
26/10/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	213.0000	232.0000	8.920	0	0	0
26/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,039.0000	3,952.0000	(2.154)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,802.0000	2,899.0000	3.462	0	0	0
26/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
26/10/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	75.0000	82.0000	9.333	0	0	0
26/10/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	111.0000	121.0000	9.009	0	0	0
26/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,853.0000	1,947.0000	5.073	0	0	0
26/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,520.0000	4,432.0000	(1.947)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	2,999.0000	3,096.0000	3.234	0	0	0
26/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,753.0000	2,850.0000	3.523	0	0	0
26/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	63.0000	58.0000	(7.937)	0	0	0
26/10/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,594.0000	3,693.0000	2.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	8,006.0000	7,912.0000	(1.174)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,132.0000	6,040.0000	(1.500)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	267.0000	243.0000	(8.989)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
26/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
26/10/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
26/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	118.0000	128.0000	8.475	0	0	0
26/10/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
26/10/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	4,183.0000	4,096.0000	(2.080)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,301.0000	8,208.0000	(1.120)	0	0	0
26/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,441.0000	2,363.0000	(3.195)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	968.0000	1,038.0000	7.231	0	0	0
26/10/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,034.0000	5,942.0000	(1.525)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
26/10/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	231.0000	251.0000	8.658	0	0	0
26/10/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,720.0000	1,813.0000	5.407	0	0	0
26/10/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,087.0000	4,000.0000	(2.129)	0	0	0
26/10/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	7,956.0000	7,863.0000	(1.169)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	8,104.0000	8,011.0000	(1.148)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,057.0000	1,132.0000	7.096	0	0	0
26/10/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,656.0000	2,753.0000	3.652	0	0	0
26/10/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	127.0000	138.0000	8.661	0	0	0
26/10/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
26/10/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
26/10/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	5,984.0000	5,893.0000	(1.521)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,399.0000	8,306.0000	(1.107)	0	0	0
26/10/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,843.0000	3,942.0000	2.576	0	0	0
26/10/2009	\$ / R	2010/12/13	7.40	Put	Currency Future	328.0000	300.0000	(8.537)	0	0	0
26/10/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,306.0000	2,229.0000	(3.339)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
26/10/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,577.0000	2,498.0000	(3.066)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,426.0000	6,335.0000	(1.416)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
26/10/2009	\$ / R	2010/12/13	10.40	Call	Currency Future	217.0000	237.0000	9.217	0	0	0
26/10/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
26/10/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,808.0000	1,902.0000	5.199	0	0	0
26/10/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	112.0000	123.0000	9.821	0	0	0
26/10/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
26/10/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,472.0000	4,384.0000	(1.968)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.30	Call	Currency Future	1,027.0000	1,100.0000	7.108	0	0	0
26/10/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,216.0000	2,139.0000	(3.475)	0	0	0
26/10/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
26/10/2009	\$ / R	2010/12/13	10.15	Put	Currency Future	2,350.0000	2,274.0000	(3.234)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,448.0000	8,355.0000	(1.101)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	231.0000	209.0000	(9.524)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	372.0000	342.0000	(8.065)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.15	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	912.0000	980.0000	7.456	0	0	0
26/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	256.0000	278.0000	8.594	0	0	0
26/10/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,121.0000	1,198.0000	6.869	0	0	0
26/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
26/10/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,226.0000	1,312.0000	7.015	0	0	0
26/10/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	1,943.0000	2,038.0000	4.889	0	0	0
26/10/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	209.0000	227.0000	8.612	0	0	0
26/10/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	121.0000	133.0000	9.917	0	0	0
26/10/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,669.0000	2,589.0000	(2.997)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,328.0000	6,237.0000	(1.438)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
26/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	109.0000	119.0000	9.174	0	0	0
26/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,569.0000	4,481.0000	(1.926)	0	0	0
26/10/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	116.0000	126.0000	8.621	0	0	0
26/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,231.0000	4,144.0000	(2.056)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,498.0000	8,404.0000	(1.106)	0	0	0
26/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,486.0000	2,408.0000	(3.138)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,154.0000	8,061.0000	(1.141)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,633.0000	1,725.0000	5.634	0	0	0
26/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,993.0000	4,091.0000	2.454	0	0	0
26/10/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	226.0000	246.0000	8.850	0	0	0
26/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,181.0000	6,090.0000	(1.472)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	38.0000	43.0000	13.158	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
26/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	287.0000	261.0000	(9.059)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
26/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
26/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,376.0000	4,288.0000	(2.011)	0	0	0
26/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,525.0000	6,433.0000	(1.410)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,559.0000	2,656.0000	3.791	0	0	0
26/10/2009	\$ / R	2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
26/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
26/10/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,082.0000	2,178.0000	4.611	0	0	0
26/10/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	186.0000	174.0000	(6.452)	0	0	0
26/10/2009	\$ / R	2010/12/13	5.15	Call	Currency Future	2,900.0000	2,997.0000	3.345	0	0	0
26/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	\$ / R	2010/12/13	4.15	Call	Currency Future	3,893.0000	3,991.0000	2.517	0	0	0
26/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,545.0000	3,643.0000	2.764	0	0	0
26/10/2009	\$ / R	2010/12/13	9.85	Put	Currency Future	2,081.0000	2,006.0000	(3.604)	0	0	0
26/10/2009	\$ / R	2010/12/13	11.85	Call	Currency Future	133.0000	144.0000	8.271	0	0	0
26/10/2009	\$ / R	2010/12/13	11.85	Put	Currency Future	3,942.0000	3,856.0000	(2.182)	0	0	0
26/10/2009	\$ / R	2010/12/13	13.85	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
26/10/2009	\$ / R	2010/12/13	13.85	Put	Currency Future	5,886.0000	5,795.0000	(1.546)	0	0	0
26/10/2009	\$ / R	2010/12/13	9.85	Call	Currency Future	272.0000	295.0000	8.456	0	0	0
26/10/2009	\$ / R	2010/12/13	15.85	Put	Currency Future	7,857.0000	7,764.0000	(1.184)	0	0	0
26/10/2009	\$ / R	2010/12/13	15.85	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
26/10/2009	\$ / R	2010/12/13	6.85	Put	Currency Future	153.0000	143.0000	(6.536)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.85	Call	Currency Future	1,343.0000	1,431.0000	6.552	0	0	0
26/10/2009	\$ / R	2010/12/13	5.85	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
26/10/2009	\$ / R	2010/12/13	3.85	Call	Currency Future	4,192.0000	4,290.0000	2.338	0	0	0
26/10/2009	\$ / R	2010/12/13	4.85	Call	Currency Future	3,197.0000	3,295.0000	3.065	0	0	0
26/10/2009	\$ / R	2010/12/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	5.85	Call	Currency Future	2,223.0000	2,319.0000	4.318	0	0	0
26/10/2009	\$ / R	2010/12/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,142.0000	4,240.0000	2.366	0	0	0
26/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,147.0000	3,245.0000	3.114	0	0	0
26/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,176.0000	2,272.0000	4.412	0	0	0
26/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	163.0000	152.0000	(6.748)	0	0	0
26/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	7,907.0000	7,813.0000	(1.189)	0	0	0
26/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,303.0000	1,391.0000	6.754	0	0	0
26/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
26/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	5,935.0000	5,844.0000	(1.533)	0	0	0
26/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	3,991.0000	3,904.0000	(2.180)	0	0	0
26/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	266.0000	289.0000	8.647	0	0	0
26/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,126.0000	2,050.0000	(3.575)	0	0	0
26/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	75.0000	82.0000	9.333	0	0	0
26/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
26/10/2009	£ / R	2009/12/14			Currency Future	12.3036	12.4836	1.463	12.4300	12.2700	40,390
26/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
26/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,958.0000	3,136.0000	6.018	0	0	0
26/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	133.0000	89.0000	(33.083)	0	0	0
26/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
26/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
26/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,317.0000	2,141.0000	(7.596)	0	0	0
26/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	637.0000	772.0000	21.193	0	0	0
26/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,654.0000	3,474.0000	(4.926)	0	0	0
26/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,809.0000	2,987.0000	6.337	0	0	0
26/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,118.0000	2,293.0000	8.263	0	0	0
26/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,858.0000	3,037.0000	6.263	0	0	0
26/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,148.0000	5,968.0000	(2.928)	0	0	0
26/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,317.0000	2,141.0000	(7.596)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,107.0000	2,928.0000	(5.761)	0	0	0
26/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	143.0000	176.0000	23.077	0	0	0
26/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,905.0000	4,084.0000	4.584	0	0	0
26/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
26/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	28.0000	22.0000	(21.429)	0	0	0
26/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	740.0000	593.0000	(19.865)	0	0	0
26/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	876.0000	1,029.0000	17.466	0	0	0
26/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,152.0000	3,972.0000	(4.335)	0	0	0
26/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,465.0000	2,287.0000	(7.221)	0	0	0
26/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,099.0000	4,919.0000	(3.530)	0	0	0
26/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,054.0000	4,234.0000	4.440	0	0	0
26/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,354.0000	4,534.0000	4.134	0	0	0
26/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,823.0000	1,999.0000	9.654	0	0	0
26/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,855.0000	4,034.0000	4.643	0	0	0
26/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
26/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,860.0000	2,681.0000	(6.259)	0	0	0
26/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	58.0000	40.0000	(31.034)	0	0	0
26/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
26/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,647.0000	7,467.0000	(2.354)	0	0	0
26/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
26/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	962.0000	1,124.0000	16.840	0	0	0
26/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,725.0000	1,900.0000	10.145	0	0	0
26/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,547.0000	9,367.0000	(1.885)	0	0	0
26/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,366.0000	2,189.0000	(7.481)	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
26/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
26/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,006.0000	1,171.0000	16.402	0	0	0
26/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	432.0000	545.0000	26.157	0	0	0
26/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,998.0000	5,818.0000	(3.001)	0	0	0
26/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,145.0000	1,315.0000	14.847	0	0	0
26/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
26/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,921.0000	2,097.0000	9.162	0	0	0
26/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	675.0000	813.0000	20.444	0	0	0
26/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,953.0000	3,773.0000	(4.554)	0	0	0
26/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,654.0000	4,834.0000	3.868	0	0	0
26/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,879.0000	1,705.0000	(9.260)	0	0	0
26/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,686.0000	1,514.0000	(10.202)	0	0	0
26/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	228.0000	161.0000	(29.386)	0	0	0
26/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,003.0000	3,823.0000	(4.497)	0	0	0
26/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,197.0000	7,017.0000	(2.501)	0	0	0
26/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,363.0000	2,540.0000	7.490	0	0	0
26/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
26/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,481.0000	1,655.0000	11.749	0	0	0
26/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	244.0000	302.0000	23.770	0	0	0
26/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,149.0000	4,969.0000	(3.496)	0	0	0
26/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,268.0000	2,092.0000	(7.760)	0	0	0
26/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,097.0000	6,917.0000	(2.536)	0	0	0
26/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	40.0000	48.0000	20.000	0	0	0
26/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	121.0000	80.0000	(33.884)	0	0	0
26/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	176.0000	121.0000	(31.250)	0	0	0
26/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,206.0000	3,386.0000	5.614	0	0	0
26/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,197.0000	9,017.0000	(1.957)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,872.0000	2,048.0000	9.402	0	0	0
26/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
26/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	529.0000	654.0000	23.629	0	0	0
26/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	153.0000	188.0000	22.876	0	0	0
26/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	73.0000	45.0000	(38.356)	0	0	0
26/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	919.0000	1,076.0000	17.084	0	0	0
26/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,413.0000	2,590.0000	7.335	0	0	0
26/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
26/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,908.0000	3,087.0000	6.155	0	0	0
26/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	407.0000	295.0000	(27.518)	0	0	0
26/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	440.0000	318.0000	(27.727)	0	0	0
26/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	65.0000	43.0000	(33.846)	0	0	0
26/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,639.0000	1,467.0000	(10.494)	0	0	0
26/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,058.0000	2,879.0000	(5.853)	0	0	0
26/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	269.0000	193.0000	(28.253)	0	0	0
26/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	213.0000	264.0000	23.944	0	0	0
26/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,047.0000	8,867.0000	(1.990)	0	0	0
26/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,903.0000	3,723.0000	(4.612)	0	0	0
26/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
26/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,561.0000	2,739.0000	6.950	0	0	0
26/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,356.0000	3,535.0000	5.334	0	0	0
26/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,547.0000	7,367.0000	(2.385)	0	0	0
26/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	699.0000	555.0000	(20.601)	0	0	0
26/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,947.0000	7,767.0000	(2.265)	0	0	0
26/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,898.0000	5,718.0000	(3.052)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,199.0000	5,019.0000	(3.462)	0	0	0
26/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,157.0000	2,978.0000	(5.670)	0	0	0
26/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,597.0000	9,417.0000	(1.876)	0	0	0
26/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,830.0000	1,657.0000	(9.454)	0	0	0
26/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,971.0000	2,146.0000	8.879	0	0	0
26/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
26/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,897.0000	8,717.0000	(2.023)	0	0	0
26/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,385.0000	1,558.0000	12.491	0	0	0
26/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,404.0000	4,584.0000	4.087	0	0	0
26/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,909.0000	2,730.0000	(6.153)	0	0	0
26/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	401.0000	510.0000	27.182	0	0	0
26/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,704.0000	4,884.0000	3.827	0	0	0
26/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,948.0000	5,768.0000	(3.026)	0	0	0
26/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,104.0000	4,284.0000	4.386	0	0	0
26/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,207.0000	3,027.0000	(5.613)	0	0	0
26/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	41.0000	32.0000	(21.951)	0	0	0
26/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,709.0000	2,888.0000	6.608	0	0	0
26/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,048.0000	5,868.0000	(2.976)	0	0	0
26/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	260.0000	328.0000	26.154	0	0	0
26/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,301.0000	4,122.0000	(4.162)	0	0	0
26/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
26/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,550.0000	4,371.0000	(3.934)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	52.0000	38.0000	(26.923)	0	0	0
26/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
26/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,648.0000	6,468.0000	(2.708)	0	0	0
26/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,597.0000	7,417.0000	(2.369)	0	0	0
26/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,306.0000	3,127.0000	(5.414)	0	0	0
26/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,454.0000	4,634.0000	4.041	0	0	0
26/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	248.0000	177.0000	(28.629)	0	0	0
26/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,047.0000	6,867.0000	(2.554)	0	0	0
26/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,121.0000	1,946.0000	(8.251)	0	0	0
26/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,900.0000	4,720.0000	(3.673)	0	0	0
26/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,147.0000	6,967.0000	(2.519)	0	0	0
26/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,647.0000	8,467.0000	(2.082)	0	0	0
26/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
26/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	496.0000	617.0000	24.395	0	0	0
26/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,049.0000	4,869.0000	(3.565)	0	0	0
26/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
26/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,898.0000	6,718.0000	(2.609)	0	0	0
26/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,604.0000	3,425.0000	(4.967)	0	0	0
26/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,810.0000	2,632.0000	(6.335)	0	0	0
26/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	99.0000	64.0000	(35.354)	0	0	0
26/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,612.0000	2,435.0000	(6.776)	0	0	0
26/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,648.0000	5,468.0000	(3.187)	0	0	0
26/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,927.0000	1,753.0000	(9.030)	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
26/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	660.0000	518.0000	(21.515)	0	0	0
26/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
26/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	375.0000	272.0000	(27.467)	0	0	0
26/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	510.0000	380.0000	(25.490)	0	0	0
26/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
26/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,897.0000	7,717.0000	(2.279)	0	0	0
26/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,007.0000	3,186.0000	5.953	0	0	0
26/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,147.0000	8,967.0000	(1.968)	0	0	0
26/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,548.0000	5,368.0000	(3.244)	0	0	0
26/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
26/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,598.0000	5,418.0000	(3.215)	0	0	0
26/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
26/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	372.0000	477.0000	28.226	0	0	0
26/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,686.0000	1,514.0000	(10.202)	0	0	0
26/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,107.0000	3,286.0000	5.761	0	0	0
26/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,830.0000	1,657.0000	(9.454)	0	0	0
26/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	291.0000	211.0000	(27.491)	0	0	0
26/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,591.0000	1,420.0000	(10.748)	0	0	0
26/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,555.0000	3,375.0000	(5.063)	0	0	0
26/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	29.0000	23.0000	(20.690)	0	0	0
26/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,514.0000	2,336.0000	(7.080)	0	0	0
26/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,798.0000	5,618.0000	(3.105)	0	0	0
26/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,879.0000	1,705.0000	(9.260)	0	0	0
26/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,748.0000	6,568.0000	(2.667)	0	0	0
26/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,798.0000	6,618.0000	(2.648)	0	0	0
26/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,759.0000	2,937.0000	6.452	0	0	0
26/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,591.0000	1,420.0000	(10.748)	0	0	0
26/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	31.0000	24.0000	(22.581)	0	0	0
26/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,433.0000	1,606.0000	12.073	0	0	0
26/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
26/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,297.0000	9,117.0000	(1.936)	0	0	0
26/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	753.0000	898.0000	19.256	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	278.0000	355.0000	27.698	0	0	0
26/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,366.0000	2,189.0000	(7.481)	0	0	0
26/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,247.0000	9,067.0000	(1.947)	0	0	0
26/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,650.0000	4,470.0000	(3.871)	0	0	0
26/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	297.0000	384.0000	29.293	0	0	0
26/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
26/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,797.0000	8,617.0000	(2.046)	0	0	0
26/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,711.0000	2,533.0000	(6.566)	0	0	0
26/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	793.0000	941.0000	18.663	0	0	0
26/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,038.0000	877.0000	(15.511)	0	0	0
26/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,830.0000	1,657.0000	(9.454)	0	0	0
26/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,761.0000	2,582.0000	(6.483)	0	0	0
26/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,415.0000	2,238.0000	(7.329)	0	0	0
26/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,097.0000	8,917.0000	(1.979)	0	0	0
26/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	344.0000	250.0000	(27.326)	0	0	0
26/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,734.0000	1,561.0000	(9.977)	0	0	0
26/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
26/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,447.0000	9,267.0000	(1.905)	0	0	0
26/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	89.0000	57.0000	(35.955)	0	0	0
26/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	199.0000	247.0000	24.121	0	0	0
26/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,782.0000	1,609.0000	(9.708)	0	0	0
26/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,662.0000	2,484.0000	(6.687)	0	0	0
26/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
26/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,800.0000	4,620.0000	(3.750)	0	0	0
26/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	318.0000	414.0000	30.189	0	0	0
26/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,299.0000	5,119.0000	(3.397)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,997.0000	7,817.0000	(2.251)	0	0	0
26/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	192.0000	133.0000	(30.729)	0	0	0
26/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	546.0000	413.0000	(24.359)	0	0	0
26/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
26/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
26/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,020.0000	2,195.0000	8.663	0	0	0
26/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	314.0000	230.0000	(26.752)	0	0	0
26/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,999.0000	4,819.0000	(3.601)	0	0	0
26/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	564.0000	693.0000	22.872	0	0	0
26/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,782.0000	1,609.0000	(9.708)	0	0	0
26/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	40.0000	48.0000	20.000	0	0	0
26/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,263.0000	1,097.0000	(13.143)	0	0	0
26/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,008.0000	2,829.0000	(5.951)	0	0	0
26/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,498.0000	6,318.0000	(2.770)	0	0	0
26/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	907.0000	751.0000	(17.200)	0	0	0
26/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
26/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,297.0000	7,117.0000	(2.467)	0	0	0
26/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,102.0000	3,922.0000	(4.388)	0	0	0
26/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
26/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,240.0000	1,412.0000	13.871	0	0	0
26/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	344.0000	445.0000	29.360	0	0	0
26/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
26/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
26/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0
26/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,356.0000	1,188.0000	(12.389)	0	0	0
26/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,268.0000	2,092.0000	(7.760)	0	0	0
26/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,997.0000	8,817.0000	(2.001)	0	0	0
26/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	994.0000	835.0000	(15.996)	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
26/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,147.0000	7,967.0000	(2.209)	0	0	0
26/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	161.0000	109.0000	(32.298)	0	0	0
26/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,024.0000	1,849.0000	(8.646)	0	0	0
26/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,456.0000	3,635.0000	5.179	0	0	0
26/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,997.0000	6,817.0000	(2.573)	0	0	0
26/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,216.0000	2,392.0000	7.942	0	0	0
26/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	950.0000	793.0000	(16.526)	0	0	0
26/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,304.0000	4,484.0000	4.182	0	0	0
26/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,947.0000	8,767.0000	(2.012)	0	0	0
26/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	53.0000	64.0000	20.755	0	0	0
26/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,097.0000	7,917.0000	(2.223)	0	0	0
26/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,154.0000	4,334.0000	4.333	0	0	0
26/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,747.0000	8,567.0000	(2.058)	0	0	0
26/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,399.0000	5,219.0000	(3.334)	0	0	0
26/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	91.0000	111.0000	21.978	0	0	0
26/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	110.0000	135.0000	22.727	0	0	0
26/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
26/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,098.0000	5,918.0000	(2.952)	0	0	0
26/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,948.0000	6,768.0000	(2.591)	0	0	0
26/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,050.0000	1,219.0000	16.095	0	0	0
26/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,218.0000	1,053.0000	(13.547)	0	0	0
26/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,256.0000	3,435.0000	5.498	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
26/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	103.0000	126.0000	22.330	0	0	0
26/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,511.0000	2,689.0000	7.089	0	0	0
26/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	71.0000	86.0000	21.127	0	0	0
26/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	59.0000	72.0000	22.034	0	0	0
26/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,848.0000	5,668.0000	(3.078)	0	0	0
26/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,288.0000	1,460.0000	13.354	0	0	0
26/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,530.0000	1,704.0000	11.373	0	0	0
26/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,447.0000	7,267.0000	(2.417)	0	0	0
26/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,949.0000	4,770.0000	(3.617)	0	0	0
26/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,005.0000	4,184.0000	4.469	0	0	0
26/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,955.0000	4,134.0000	4.526	0	0	0
26/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,265.0000	2,441.0000	7.770	0	0	0
26/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	97.0000	118.0000	21.649	0	0	0
26/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,397.0000	7,217.0000	(2.433)	0	0	0
26/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	110.0000	135.0000	22.727	0	0	0
26/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,847.0000	7,667.0000	(2.294)	0	0	0
26/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,498.0000	5,318.0000	(3.274)	0	0	0
26/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,449.0000	5,269.0000	(3.303)	0	0	0
26/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,397.0000	9,217.0000	(1.916)	0	0	0
26/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,505.0000	3,325.0000	(5.136)	0	0	0
26/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,053.0000	3,873.0000	(4.441)	0	0	0
26/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	907.0000	751.0000	(17.200)	0	0	0
26/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	35.0000	27.0000	(22.857)	0	0	0
26/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,497.0000	7,317.0000	(2.401)	0	0	0
26/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	76.0000	92.0000	21.053	0	0	0
26/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	118.0000	144.0000	22.034	0	0	0
26/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
26/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,449.0000	1,280.0000	(11.663)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,853.0000	3,673.0000	(4.672)	0	0	0
26/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	463.0000	580.0000	25.270	0	0	0
26/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,462.0000	2,639.0000	7.189	0	0	0
26/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,172.0000	1,008.0000	(13.993)	0	0	0
26/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
26/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,247.0000	8,067.0000	(2.183)	0	0	0
26/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,598.0000	6,418.0000	(2.728)	0	0	0
26/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
26/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,497.0000	9,317.0000	(1.895)	0	0	0
26/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	864.0000	711.0000	(17.708)	0	0	0
26/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	950.0000	793.0000	(16.526)	0	0	0
26/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,554.0000	4,734.0000	3.953	0	0	0
26/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	146.0000	99.0000	(32.192)	0	0	0
26/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	163.0000	202.0000	23.926	0	0	0
26/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,248.0000	6,068.0000	(2.881)	0	0	0
26/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	209.0000	147.0000	(29.665)	0	0	0
26/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,351.0000	4,171.0000	(4.137)	0	0	0
26/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	600.0000	732.0000	22.000	0	0	0
26/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,073.0000	1,897.0000	(8.490)	0	0	0
26/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,755.0000	3,935.0000	4.794	0	0	0
26/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,750.0000	4,570.0000	(3.789)	0	0	0
26/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
26/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,544.0000	1,373.0000	(11.075)	0	0	0
26/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,348.0000	6,168.0000	(2.836)	0	0	0
26/10/2009	£ / R	2009/12/14	17.75	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
26/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,704.0000	3,524.0000	(4.860)	0	0	0
26/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
26/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,256.0000	3,077.0000	(5.498)	0	0	0
26/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,639.0000	1,467.0000	(10.494)	0	0	0
26/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,252.0000	4,072.0000	(4.233)	0	0	0
26/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,591.0000	1,420.0000	(10.748)	0	0	0
26/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,506.0000	3,685.0000	5.106	0	0	0
26/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,761.0000	2,582.0000	(6.483)	0	0	0
26/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,579.0000	1,753.0000	11.020	0	0	0
26/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
26/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,504.0000	4,684.0000	3.996	0	0	0
26/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,347.0000	8,167.0000	(2.156)	0	0	0
26/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	474.0000	349.0000	(26.371)	0	0	0
26/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	63.0000	76.0000	20.635	0	0	0
26/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,959.0000	2,780.0000	(6.049)	0	0	0
26/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	103.0000	126.0000	22.330	0	0	0
26/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,548.0000	6,368.0000	(2.749)	0	0	0
26/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	228.0000	282.0000	23.684	0	0	0
26/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,455.0000	3,276.0000	(5.181)	0	0	0
26/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,309.0000	1,142.0000	(12.758)	0	0	0
26/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,697.0000	7,517.0000	(2.339)	0	0	0
26/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
26/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,047.0000	7,867.0000	(2.237)	0	0	0
26/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,698.0000	5,518.0000	(3.159)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
26/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
26/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
26/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,975.0000	1,801.0000	(8.810)	0	0	0
26/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,449.0000	1,280.0000	(11.663)	0	0	0
26/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
26/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,057.0000	3,236.0000	5.855	0	0	0
26/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,073.0000	1,897.0000	(8.490)	0	0	0
26/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	53.0000	64.0000	20.755	0	0	0
26/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,734.0000	1,561.0000	(9.977)	0	0	0
26/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,405.0000	3,226.0000	(5.257)	0	0	0
26/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
26/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,097.0000	1,267.0000	15.497	0	0	0
26/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,297.0000	8,117.0000	(2.169)	0	0	0
26/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,563.0000	2,385.0000	(6.945)	0	0	0
26/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
26/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	86.0000	104.0000	20.930	0	0	0
26/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	110.0000	72.0000	(34.545)	0	0	0
26/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
26/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,170.0000	1,995.0000	(8.065)	0	0	0
26/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	59.0000	72.0000	22.034	0	0	0
26/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,082.0000	921.0000	(14.880)	0	0	0
26/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,069.0000	2,244.0000	8.458	0	0	0
26/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
26/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,218.0000	1,053.0000	(13.547)	0	0	0
26/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
26/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,356.0000	1,188.0000	(12.389)	0	0	0
26/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	71.0000	86.0000	21.127	0	0	0
26/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,612.0000	2,435.0000	(6.776)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,406.0000	3,585.0000	5.255	0	0	0
26/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,219.0000	2,043.0000	(7.932)	0	0	0
26/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,402.0000	1,234.0000	(11.983)	0	0	0
26/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,496.0000	1,326.0000	(11.364)	0	0	0
26/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,705.0000	3,885.0000	4.858	0	0	0
26/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
26/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
26/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,600.0000	4,420.0000	(3.913)	0	0	0
26/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,121.0000	1,946.0000	(8.251)	0	0	0
26/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
26/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,597.0000	8,417.0000	(2.094)	0	0	0
26/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,298.0000	6,118.0000	(2.858)	0	0	0
26/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
26/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,402.0000	1,234.0000	(11.983)	0	0	0
26/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	143.0000	176.0000	23.077	0	0	0
26/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,547.0000	8,367.0000	(2.106)	0	0	0
26/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	126.0000	154.0000	22.222	0	0	0
26/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	822.0000	671.0000	(18.370)	0	0	0
26/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
26/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,496.0000	1,326.0000	(11.364)	0	0	0
26/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	740.0000	593.0000	(19.865)	0	0	0
26/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,555.0000	3,735.0000	5.063	0	0	0
26/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	39.0000	30.0000	(23.077)	0	0	0
26/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	59.0000	72.0000	22.034	0	0	0
26/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	80.0000	98.0000	22.500	0	0	0
26/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,397.0000	8,217.0000	(2.144)	0	0	0
26/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
26/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	780.0000	631.0000	(19.103)	0	0	0
26/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,860.0000	2,681.0000	(6.259)	0	0	0
26/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
26/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	583.0000	447.0000	(23.328)	0	0	0
26/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,356.0000	1,188.0000	(12.389)	0	0	0
26/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,850.0000	4,670.0000	(3.711)	0	0	0
26/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	76.0000	92.0000	21.053	0	0	0
26/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,192.0000	1,364.0000	14.430	0	0	0
26/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	621.0000	482.0000	(22.383)	0	0	0
26/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,172.0000	1,008.0000	(13.993)	0	0	0
26/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,848.0000	6,668.0000	(2.629)	0	0	0
26/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	134.0000	165.0000	23.134	0	0	0
26/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	97.0000	118.0000	21.649	0	0	0
26/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,605.0000	3,785.0000	4.993	0	0	0
26/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	175.0000	216.0000	23.429	0	0	0
26/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,676.0000	1,851.0000	10.442	0	0	0
26/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	187.0000	231.0000	23.529	0	0	0
26/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,127.0000	964.0000	(14.463)	0	0	0
26/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	23.0000	18.0000	(21.739)	0	0	0
26/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,263.0000	1,097.0000	(13.143)	0	0	0
26/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,347.0000	7,167.0000	(2.450)	0	0	0
26/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,349.0000	5,169.0000	(3.365)	0	0	0
26/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	994.0000	835.0000	(15.996)	0	0	0
26/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,398.0000	6,218.0000	(2.813)	0	0	0
26/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,249.0000	5,069.0000	(3.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,401.0000	4,221.0000	(4.090)	0	0	0
26/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,356.0000	3,176.0000	(5.364)	0	0	0
26/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,247.0000	7,067.0000	(2.484)	0	0	0
26/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,660.0000	2,838.0000	6.692	0	0	0
26/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,347.0000	9,167.0000	(1.926)	0	0	0
26/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	81.0000	51.0000	(37.037)	0	0	0
26/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	713.0000	855.0000	19.916	0	0	0
26/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
26/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	24.0000	19.0000	(20.833)	0	0	0
26/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,655.0000	3,835.0000	4.925	0	0	0
26/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,627.0000	1,802.0000	10.756	0	0	0
26/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,167.0000	2,343.0000	8.122	0	0	0
26/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,157.0000	3,336.0000	5.670	0	0	0
26/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,610.0000	2,788.0000	6.820	0	0	0
26/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	834.0000	985.0000	18.106	0	0	0
26/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,774.0000	1,950.0000	9.921	0	0	0
26/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,336.0000	1,509.0000	12.949	0	0	0
26/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
26/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,700.0000	4,520.0000	(3.830)	0	0	0
26/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,314.0000	2,491.0000	7.649	0	0	0
26/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,306.0000	3,485.0000	5.414	0	0	0
26/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,847.0000	8,667.0000	(2.035)	0	0	0
26/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,698.0000	6,518.0000	(2.687)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,697.0000	8,517.0000	(2.070)	0	0	0
26/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,127.0000	964.0000	(14.463)	0	0	0
26/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	80.0000	98.0000	22.500	0	0	0
26/10/2009	£ / R	2010/03/15			Currency Future	12.5111	12.6956	1.475	12.5300	12.5300	858
26/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,197.0000	3,021.0000	(5.505)	0	0	0
26/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
26/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,019.0000	4,201.0000	4.528	0	0	0
26/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
26/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	375.0000	429.0000	14.400	0	0	0
26/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
26/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,437.0000	3,260.0000	(5.150)	0	0	0
26/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	592.0000	486.0000	(17.905)	0	0	0
26/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,043.0000	8,859.0000	(2.035)	0	0	0
26/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,956.0000	5,772.0000	(3.089)	0	0	0
26/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,874.0000	3,695.0000	(4.621)	0	0	0
26/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,492.0000	9,308.0000	(1.938)	0	0	0
26/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
26/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,262.0000	2,095.0000	(7.383)	0	0	0
26/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,490.0000	2,322.0000	(6.747)	0	0	0
26/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	901.0000	1,027.0000	13.984	0	0	0
26/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	358.0000	282.0000	(21.229)	0	0	0
26/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,050.0000	6,866.0000	(2.610)	0	0	0
26/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
26/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
26/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,534.0000	3,356.0000	(5.037)	0	0	0
26/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,447.0000	2,627.0000	7.356	0	0	0
26/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
26/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	258.0000	196.0000	(24.031)	0	0	0
26/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	403.0000	462.0000	14.640	0	0	11,630
26/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	131.0000	109.0000	(16.794)	0	0	0
26/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	4.0000	4.0000	-	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
26/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,990.0000	1,823.0000	(8.392)	0	0	0
26/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
26/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,502.0000	1,671.0000	11.252	0	0	0
26/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	123.0000	140.0000	13.821	0	0	0
26/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	102.0000	117.0000	14.706	0	0	0
26/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	485.0000	558.0000	15.052	0	0	0
26/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	792.0000	666.0000	(15.909)	0	0	0
26/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,108.0000	2,286.0000	8.444	0	0	0
26/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,292.0000	9,108.0000	(1.980)	0	0	0
26/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	151.0000	169.0000	11.921	0	0	0
26/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	82.0000	68.0000	(17.073)	0	0	0
26/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,918.0000	2,093.0000	9.124	0	0	0
26/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,418.0000	1,264.0000	(10.860)	0	0	0
26/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	240.0000	182.0000	(24.167)	0	0	0
26/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	719.0000	828.0000	15.160	0	0	0
26/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
26/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,192.0000	1,355.0000	13.674	0	0	0
26/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,142.0000	8,958.0000	(2.013)	0	0	0
26/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	864.0000	733.0000	(15.162)	0	0	0
26/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
26/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,039.0000	1,180.0000	13.571	0	0	0
26/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	503.0000	582.0000	15.706	0	0	0
26/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,947.0000	7,763.0000	(2.315)	0	0	0
26/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,751.0000	6,568.0000	(2.711)	0	0	0
26/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
26/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,150.0000	6,966.0000	(2.573)	0	0	0
26/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,496.0000	2,676.0000	7.212	0	0	0
26/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,591.0000	9,407.0000	(1.918)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	207.0000	154.0000	(25.604)	0	0	0
26/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
26/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,508.0000	5,324.0000	(3.341)	0	0	0
26/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,698.0000	7,514.0000	(2.390)	0	0	0
26/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
26/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	229.0000	259.0000	13.100	0	0	0
26/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	276.0000	212.0000	(23.188)	0	0	0
26/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,744.0000	8,560.0000	(2.104)	0	0	0
26/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,167.0000	4,350.0000	4.392	0	0	0
26/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	91.0000	75.0000	(17.582)	0	0	0
26/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,887.0000	3,068.0000	6.269	0	0	0
26/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	869.0000	992.0000	14.154	0	0	0
26/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	837.0000	958.0000	14.456	0	0	0
26/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,856.0000	5,672.0000	(3.142)	0	0	0
26/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,598.0000	7,414.0000	(2.422)	0	0	0
26/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	57.0000	48.0000	(15.789)	0	0	0
26/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,663.0000	4,847.0000	3.946	0	0	0
26/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
26/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,607.0000	5,424.0000	(3.264)	0	0	0
26/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
26/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,408.0000	5,225.0000	(3.384)	0	0	0
26/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,943.0000	8,759.0000	(2.057)	0	0	0
26/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	142.0000	158.0000	11.268	0	0	0
26/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,847.0000	7,663.0000	(2.345)	0	0	0
26/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,631.0000	3,453.0000	(4.902)	0	0	0
26/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,169.0000	3,988.0000	(4.342)	0	0	0
26/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	900.0000	768.0000	(14.667)	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
26/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,950.0000	6,767.0000	(2.633)	0	0	0
26/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,081.0000	1,913.0000	(8.073)	0	0	0
26/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,279.0000	3,460.0000	5.520	0	0	0
26/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	315.0000	245.0000	(22.222)	0	0	0
26/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,906.0000	5,722.0000	(3.115)	0	0	0
26/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,259.0000	5,076.0000	(3.480)	0	0	0
26/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,416.0000	4,234.0000	(4.121)	0	0	0
26/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	624.0000	513.0000	(17.788)	0	0	0
26/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,961.0000	4,778.0000	(3.689)	0	0	0
26/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,464.0000	4,648.0000	4.122	0	0	0
26/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,542.0000	9,357.0000	(1.939)	0	0	0
26/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,498.0000	7,314.0000	(2.454)	0	0	0
26/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,160.0000	4,977.0000	(3.547)	0	0	0
26/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	74.0000	61.0000	(17.568)	0	0	0
26/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,068.0000	4,251.0000	4.499	0	0	0
26/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,006.0000	5,822.0000	(3.064)	0	0	0
26/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,763.0000	4,580.0000	(3.842)	0	0	0
26/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,923.0000	3,744.0000	(4.563)	0	0	0
26/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,593.0000	1,763.0000	10.672	0	0	0
26/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
26/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
26/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	807.0000	924.0000	14.498	0	0	0
26/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	2,035.0000	1,868.0000	(8.206)	0	0	0
26/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,641.0000	9,457.0000	(1.909)	0	0	0
26/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	968.0000	1,100.0000	13.636	0	0	0
26/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
26/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,997.0000	7,813.0000	(2.301)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,817.0000	2,644.0000	(6.141)	0	0	0
26/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,083.0000	3,264.0000	5.871	0	0	0
26/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
26/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,365.0000	4,548.0000	4.192	0	0	0
26/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,824.0000	1,998.0000	9.539	0	0	0
26/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,993.0000	8,809.0000	(2.046)	0	0	0
26/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	452.0000	365.0000	(19.248)	0	0	0
26/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	418.0000	479.0000	14.593	0	0	0
26/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
26/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	777.0000	891.0000	14.672	0	0	0
26/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	146.0000	163.0000	11.644	0	0	0
26/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,789.0000	2,970.0000	6.490	0	0	0
26/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,642.0000	2,823.0000	6.851	0	0	0
26/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	295.0000	228.0000	(22.712)	0	0	0
26/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	403.0000	322.0000	(20.099)	0	0	0
26/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,548.0000	7,364.0000	(2.438)	0	0	0
26/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,897.0000	7,713.0000	(2.330)	0	0	0
26/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	613.0000	710.0000	15.824	0	0	0
26/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	434.0000	497.0000	14.516	0	0	0
26/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	665.0000	767.0000	15.338	0	0	0
26/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,558.0000	5,374.0000	(3.311)	0	0	0
26/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,118.0000	4,300.0000	4.420	0	0	0
26/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,545.0000	2,725.0000	7.073	0	0	0
26/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	723.0000	602.0000	(16.736)	0	0	0
26/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,972.0000	3,792.0000	(4.532)	0	0	0
26/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
26/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
26/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
26/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,685.0000	1,857.0000	10.208	0	0	0
26/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	561.0000	460.0000	(18.004)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,583.0000	3,405.0000	(4.968)	0	0	0
26/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	589.0000	683.0000	15.959	0	0	0
26/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	522.0000	606.0000	16.092	0	0	0
26/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,093.0000	8,909.0000	(2.024)	0	0	0
26/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,301.0000	2,481.0000	7.823	0	0	0
26/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,765.0000	1,602.0000	(9.235)	0	0	0
26/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	450.0000	516.0000	14.667	0	0	0
26/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	757.0000	634.0000	(16.248)	0	0	0
26/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	107.0000	88.0000	(17.757)	0	0	0
26/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	237.0000	268.0000	13.080	0	0	0
26/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	504.0000	411.0000	(18.452)	0	0	0
26/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
26/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	565.0000	657.0000	16.283	0	0	0
26/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	531.0000	435.0000	(18.079)	0	0	0
26/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,368.0000	1,534.0000	12.135	0	0	0
26/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	542.0000	631.0000	16.421	0	0	0
26/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,100.0000	6,916.0000	(2.592)	0	0	0
26/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,006.0000	2,832.0000	(5.788)	0	0	0
26/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,299.0000	7,115.0000	(2.521)	0	0	0
26/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	747.0000	859.0000	14.993	0	0	0
26/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	478.0000	388.0000	(18.828)	0	0	0
26/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,442.0000	9,258.0000	(1.949)	0	0	0
26/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	689.0000	571.0000	(17.126)	0	0	0
26/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,548.0000	1,717.0000	10.917	0	0	0
26/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
26/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	177.0000	135.0000	(23.729)	0	0	0
26/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,901.0000	6,717.0000	(2.666)	0	0	0
26/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	87.0000	71.0000	(18.391)	0	0	0
26/10/2009	£ / R	2010/03/15	20.15	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
26/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,353.0000	2,186.0000	(7.097)	0	0	0
26/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	336.0000	263.0000	(21.726)	0	0	0
26/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	361.0000	413.0000	14.404	0	0	0
26/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,096.0000	7,913.0000	(2.260)	0	0	0
26/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,377.0000	3,559.0000	5.389	0	0	0
26/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,648.0000	7,464.0000	(2.406)	0	0	0
26/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,146.0000	7,963.0000	(2.247)	0	0	0
26/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,268.0000	4,086.0000	(4.264)	0	0	0
26/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,920.0000	4,102.0000	4.643	0	0	0
26/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,253.0000	2,432.0000	7.945	0	0	0
26/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,912.0000	4,729.0000	(3.726)	0	0	0
26/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
26/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,293.0000	3,117.0000	(5.345)	0	0	0
26/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,893.0000	8,709.0000	(2.069)	0	0	0
26/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,375.0000	1,223.0000	(11.055)	0	0	0
26/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,657.0000	5,473.0000	(3.253)	0	0	0
26/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,054.0000	2,879.0000	(5.730)	0	0	0
26/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
26/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,170.0000	1,025.0000	(12.393)	0	0	0
26/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,155.0000	5,971.0000	(2.989)	0	0	0
26/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
26/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	114.0000	131.0000	14.912	0	0	0
26/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	229.0000	259.0000	13.100	0	0	0
26/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,105.0000	5,921.0000	(3.014)	0	0	0
26/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	70.0000	81.0000	15.714	0	0	0
26/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,449.0000	7,265.0000	(2.470)	0	0	0
26/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,680.0000	3,501.0000	(4.864)	0	0	0
26/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,021.0000	3,841.0000	(4.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
26/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
26/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	262.0000	298.0000	13.740	0	0	0
26/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	467.0000	536.0000	14.775	0	0	0
26/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,457.0000	1,625.0000	11.531	0	0	0
26/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,871.0000	4,053.0000	4.702	0	0	0
26/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,399.0000	7,215.0000	(2.487)	0	0	0
26/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,418.0000	1,264.0000	(10.860)	0	0	0
26/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,236.0000	1,399.0000	13.188	0	0	0
26/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,251.0000	1,103.0000	(11.831)	0	0	0
26/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	656.0000	540.0000	(17.683)	0	0	0
26/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	96.0000	79.0000	(17.708)	0	0	0
26/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
26/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
26/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	125.0000	103.0000	(17.600)	0	0	0
26/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
26/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,127.0000	1,958.0000	(7.945)	0	0	0
26/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,959.0000	2,785.0000	(5.880)	0	0	0
26/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,399.0000	2,578.0000	7.461	0	0	0
26/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	138.0000	115.0000	(16.667)	0	0	0
26/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,392.0000	9,208.0000	(1.959)	0	0	0
26/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	380.0000	302.0000	(20.526)	0	0	0
26/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	253.0000	288.0000	13.834	0	0	0
26/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,011.0000	4,828.0000	(3.652)	0	0	0
26/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,156.0000	2,335.0000	8.302	0	0	0
26/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,292.0000	1,142.0000	(11.610)	0	0	0
26/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,315.0000	4,498.0000	4.241	0	0	0
26/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
26/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	691.0000	797.0000	15.340	0	0	0
26/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	138.0000	154.0000	11.594	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,342.0000	9,158.0000	(1.970)	0	0	0
26/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,055.0000	5,872.0000	(3.022)	0	0	0
26/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,171.0000	2,003.0000	(7.738)	0	0	0
26/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,205.0000	2,384.0000	8.118	0	0	0
26/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,794.0000	8,610.0000	(2.092)	0	0	0
26/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,013.0000	875.0000	(13.623)	0	0	0
26/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,149.0000	1,310.0000	14.012	0	0	0
26/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,544.0000	8,361.0000	(2.142)	0	0	0
26/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	51.0000	44.0000	(13.725)	0	0	0
26/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
26/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
26/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,801.0000	6,617.0000	(2.705)	0	0	0
26/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	165.0000	186.0000	12.727	0	0	0
26/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,965.0000	2,141.0000	8.957	0	0	0
26/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
26/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,552.0000	6,369.0000	(2.793)	0	0	0
26/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
26/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,864.0000	2,691.0000	(6.041)	0	0	0
26/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,181.0000	3,362.0000	5.690	0	0	0
26/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
26/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
26/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,565.0000	4,382.0000	(4.009)	0	0	0
26/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,985.0000	3,166.0000	6.064	0	0	0
26/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	155.0000	174.0000	12.258	0	0	0
26/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
26/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	67.0000	78.0000	16.418	0	0	0
26/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,728.0000	3,550.0000	(4.775)	0	0	0
26/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,112.0000	1,267.0000	13.939	0	0	0
26/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
26/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,854.0000	1,690.0000	(8.846)	0	0	0
26/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	26.0000	28.0000	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
26/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	133.0000	149.0000	12.030	0	0	0
26/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,707.0000	5,523.0000	(3.224)	0	0	0
26/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,000.0000	6,816.0000	(2.629)	0	0	0
26/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
26/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	151.0000	121.0000	(19.868)	0	0	0
26/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,812.0000	4,630.0000	(3.782)	0	0	0
26/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,770.0000	2,598.0000	(6.209)	0	0	0
26/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	281.0000	320.0000	13.879	0	0	0
26/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,130.0000	986.0000	(12.743)	0	0	0
26/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	272.0000	309.0000	13.603	0	0	0
26/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,602.0000	6,418.0000	(2.787)	0	0	0
26/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
26/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,564.0000	4,747.0000	4.010	0	0	0
26/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,826.0000	3,647.0000	(4.679)	0	0	0
26/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,279.0000	1,444.0000	12.901	0	0	0
26/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	118.0000	136.0000	15.254	0	0	11,630
26/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	324.0000	370.0000	14.198	0	0	0
26/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,091.0000	949.0000	(13.016)	0	0	0
26/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
26/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	427.0000	343.0000	(19.672)	0	0	0
26/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,713.0000	4,531.0000	(3.862)	0	0	0
26/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,307.0000	2,141.0000	(7.195)	0	0	0
26/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,594.0000	8,410.0000	(2.141)	0	0	0
26/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,723.0000	2,551.0000	(6.317)	0	0	0
26/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,060.0000	4,877.0000	(3.617)	0	0	0
26/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,944.0000	1,778.0000	(8.539)	0	0	0
26/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	176.0000	198.0000	12.500	0	0	0
26/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,614.0000	4,432.0000	(3.945)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,652.0000	6,468.0000	(2.766)	0	0	0
26/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,101.0000	2,927.0000	(5.611)	0	0	0
26/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	112.0000	93.0000	(16.964)	0	0	0
26/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,701.0000	6,518.0000	(2.731)	0	0	0
26/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,349.0000	7,165.0000	(2.504)	0	0	0
26/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,676.0000	2,505.0000	(6.390)	0	0	0
26/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,664.0000	4,481.0000	(3.924)	0	0	0
26/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,070.0000	3,890.0000	(4.423)	0	0	0
26/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	639.0000	739.0000	15.649	0	0	0
26/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,694.0000	8,510.0000	(2.116)	0	0	0
26/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	170.0000	192.0000	12.941	0	0	0
26/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	194.0000	219.0000	12.887	0	0	0
26/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
26/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
26/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
26/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	118.0000	98.0000	(16.949)	0	0	0
26/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	200.0000	226.0000	13.000	0	0	0
26/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,722.0000	3,905.0000	4.917	0	0	0
26/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,013.0000	2,190.0000	8.793	0	0	0
26/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,230.0000	3,411.0000	5.604	0	0	0
26/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,843.0000	8,659.0000	(2.081)	0	0	0
26/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,359.0000	5,175.0000	(3.433)	0	0	0
26/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,589.0000	1,431.0000	(9.943)	0	0	0
26/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,936.0000	3,117.0000	6.165	0	0	0
26/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,052.0000	911.0000	(13.403)	0	0	0
26/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,460.0000	1,305.0000	(10.616)	0	0	0
26/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	389.0000	445.0000	14.396	0	0	0
26/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,633.0000	1,473.0000	(9.798)	0	0	0
26/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,546.0000	1,388.0000	(10.220)	0	0	0
26/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	827.0000	699.0000	(15.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,047.0000	7,863.0000	(2.287)	0	0	0
26/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
26/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,970.0000	4,152.0000	4.584	0	0	0
26/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,721.0000	1,559.0000	(9.413)	0	0	0
26/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
26/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	221.0000	250.0000	13.122	0	0	0
26/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,060.0000	2,238.0000	8.641	0	0	0
26/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	87.0000	101.0000	16.092	0	0	0
26/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	313.0000	357.0000	14.058	0	0	0
26/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,304.0000	6,120.0000	(2.919)	0	0	0
26/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	291.0000	332.0000	14.089	0	0	0
26/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
26/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	937.0000	803.0000	(14.301)	0	0	0
26/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,630.0000	2,459.0000	(6.502)	0	0	0
26/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	188.0000	211.0000	12.234	0	0	0
26/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	348.0000	398.0000	14.368	0	0	0
26/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
26/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	207.0000	234.0000	13.043	0	0	0
26/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,249.0000	7,065.0000	(2.538)	0	0	0
26/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	182.0000	205.0000	12.637	0	0	0
26/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,242.0000	9,058.0000	(1.991)	0	0	0
26/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,295.0000	8,112.0000	(2.206)	0	0	0
26/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,677.0000	1,516.0000	(9.600)	0	0	0
26/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,503.0000	1,346.0000	(10.446)	0	0	0
26/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	214.0000	242.0000	13.084	0	0	0
26/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,323.0000	1,489.0000	12.547	0	0	0
26/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,809.0000	1,646.0000	(9.011)	0	0	0
26/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,514.0000	4,697.0000	4.054	0	0	0
26/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	91.0000	105.0000	15.385	0	0	0
26/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
26/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,334.0000	1,182.0000	(11.394)	0	0	0
26/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,911.0000	2,738.0000	(5.943)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	336.0000	384.0000	14.286	0	0	0
26/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	975.0000	838.0000	(14.051)	0	0	0
26/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,476.0000	3,658.0000	5.236	0	0	0
26/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,426.0000	3,608.0000	5.312	0	0	0
26/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	245.0000	278.0000	13.469	0	0	0
26/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,034.0000	3,215.0000	5.966	0	0	0
26/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,367.0000	4,184.0000	(4.191)	0	0	0
26/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	164.0000	128.0000	(21.951)	0	0	0
26/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,525.0000	3,707.0000	5.163	0	0	0
26/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,644.0000	8,460.0000	(2.129)	0	0	0
26/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	106.0000	122.0000	15.094	0	0	0
26/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,075.0000	1,223.0000	13.767	0	0	0
26/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,389.0000	3,212.0000	(5.223)	0	0	0
26/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,210.0000	1,063.0000	(12.149)	0	0	0
26/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,395.0000	8,211.0000	(2.192)	0	0	0
26/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	73.0000	84.0000	15.068	0	0	0
26/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
26/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	302.0000	344.0000	13.907	0	0	0
26/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,862.0000	4,679.0000	(3.764)	0	0	0
26/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,624.0000	3,806.0000	5.022	0	0	0
26/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,574.0000	3,756.0000	5.092	0	0	0
26/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,403.0000	6,220.0000	(2.858)	0	0	0
26/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,851.0000	6,667.0000	(2.686)	0	0	0
26/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,445.0000	8,261.0000	(2.179)	0	0	0
26/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,132.0000	3,313.0000	5.779	0	0	0
26/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,453.0000	6,269.0000	(2.851)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	81.0000	93.0000	14.815	0	0	0
26/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
26/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	101.0000	84.0000	(16.832)	0	0	0
26/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,639.0000	1,810.0000	10.433	0	0	0
26/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
26/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,353.0000	6,170.0000	(2.881)	0	0	0
26/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
26/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,673.0000	3,855.0000	4.955	0	0	0
26/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,345.0000	8,162.0000	(2.193)	0	0	0
26/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	78.0000	64.0000	(17.949)	0	0	0
26/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,593.0000	2,774.0000	6.980	0	0	0
26/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	98.0000	113.0000	15.306	0	0	0
26/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,412.0000	1,579.0000	11.827	0	0	0
26/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
26/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,350.0000	2,530.0000	7.660	0	0	0
26/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,537.0000	2,367.0000	(6.701)	0	0	0
26/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,328.0000	3,510.0000	5.469	0	0	0
26/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,458.0000	5,275.0000	(3.353)	0	0	0
26/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,466.0000	4,283.0000	(4.098)	0	0	0
26/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,691.0000	2,872.0000	6.726	0	0	0
26/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
26/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	70.0000	58.0000	(17.143)	0	0	0
26/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
26/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,444.0000	2,276.0000	(6.874)	0	0	0
26/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
26/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,486.0000	3,308.0000	(5.106)	0	0	0
26/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,731.0000	1,904.0000	9.994	0	0	0
26/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,778.0000	1,951.0000	9.730	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,740.0000	2,921.0000	6.606	0	0	0
26/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
26/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	67.0000	55.0000	(17.910)	0	0	0
26/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	223.0000	168.0000	(24.664)	0	0	0
26/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	110.0000	126.0000	14.545	0	0	0
26/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,309.0000	5,126.0000	(3.447)	0	0	0
26/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	934.0000	1,063.0000	13.812	0	0	0
26/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,317.0000	4,135.0000	(4.216)	0	0	0
26/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	52.0000	60.0000	15.385	0	0	0
26/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,398.0000	2,231.0000	(6.964)	0	0	0
26/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
26/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,341.0000	3,165.0000	(5.268)	0	0	0
26/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	128.0000	145.0000	13.281	0	0	0
26/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
26/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,871.0000	2,045.0000	9.300	0	0	0
26/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	60.0000	49.0000	(18.333)	0	0	0
26/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,003.0000	1,137.0000	13.360	0	0	0
26/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,210.0000	5,026.0000	(3.532)	0	0	0
26/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,110.0000	4,927.0000	(3.581)	0	0	0
26/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	192.0000	142.0000	(26.042)	0	0	0
26/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	56.0000	65.0000	16.071	0	0	0
26/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,838.0000	3,019.0000	6.378	0	0	0
26/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
26/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
26/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,119.0000	3,939.0000	(4.370)	0	0	0
26/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,245.0000	3,069.0000	(5.424)	0	0	0
26/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,217.0000	2,049.0000	(7.578)	0	0	0
26/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	60.0000	70.0000	16.667	0	0	0
26/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
26/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,149.0000	2,974.0000	(5.557)	0	0	0
26/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,218.0000	4,036.0000	(4.315)	0	0	0
26/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	£ / R	2010/06/14			Currency Future	12.7187	12.9076	1.485	12.8800	12.8800	559
26/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	876.0000	975.0000	11.301	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	66.0000	75.0000	13.636	0	0	12,446
26/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,055.0000	6,868.0000	(2.651)	0	0	0
26/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
26/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
26/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,603.0000	7,415.0000	(2.473)	0	0	0
26/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,848.0000	4,667.0000	(3.733)	0	0	0
26/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,256.0000	3,441.0000	5.682	0	0	0
26/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
26/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,589.0000	9,401.0000	(1.961)	0	0	0
26/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	851.0000	947.0000	11.281	0	0	0
26/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
26/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,452.0000	1,603.0000	10.399	0	0	0
26/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	726.0000	616.0000	(15.152)	0	0	0
26/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	758.0000	644.0000	(15.040)	0	0	0
26/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,041.0000	4,224.0000	4.529	0	0	0
26/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	183.0000	146.0000	(20.219)	0	0	0
26/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,110.0000	3,294.0000	5.916	0	0	0
26/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	676.0000	751.0000	11.095	0	0	0
26/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,042.0000	8,854.0000	(2.079)	0	0	0
26/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
26/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,089.0000	3,908.0000	(4.427)	0	0	0
26/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
26/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,655.0000	1,814.0000	9.607	0	0	0
26/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
26/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	957.0000	827.0000	(13.584)	0	0	0
26/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,204.0000	7,017.0000	(2.596)	0	0	0
26/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	108.0000	116.0000	7.407	0	0	0
26/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,963.0000	3,148.0000	6.244	0	0	0
26/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,305.0000	3,490.0000	5.598	0	0	0
26/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,572.0000	1,728.0000	9.924	0	0	0
26/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	695.0000	773.0000	11.223	0	0	0
26/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	491.0000	541.0000	10.183	0	0	12,446

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,246.0000	2,079.0000	(7.435)	0	0	0
26/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,999.0000	2,175.0000	8.804	0	0	0
26/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,696.0000	1,857.0000	9.493	0	0	0
26/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	658.0000	729.0000	10.790	0	0	0
26/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	983.0000	1,091.0000	10.987	0	0	0
26/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,173.0000	1,033.0000	(11.935)	0	0	0
26/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	265.0000	287.0000	8.302	0	0	0
26/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,137.0000	2,320.0000	8.563	0	0	0
26/10/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,852.0000	7,663.0000	(2.407)	0	0	0
26/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	168.0000	183.0000	8.929	0	0	0
26/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	790.0000	672.0000	(14.937)	0	0	0
26/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	302.0000	329.0000	8.940	0	0	8,032
26/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,092.0000	8,904.0000	(2.068)	0	0	0
26/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,191.0000	9,003.0000	(2.045)	0	0	0
26/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,476.0000	2,659.0000	7.391	0	0	0
26/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,202.0000	2,036.0000	(7.539)	0	0	0
26/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,100.0000	2,926.0000	(5.613)	0	0	0
26/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,984.0000	1,821.0000	(8.216)	0	0	0
26/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,330.0000	2,513.0000	7.854	0	0	0
26/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,956.0000	6,768.0000	(2.703)	0	0	0
26/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	154.0000	121.0000	(21.429)	0	0	0
26/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	271.0000	293.0000	8.118	0	0	0
26/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
26/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	128.0000	100.0000	(21.875)	0	0	0
26/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	714.0000	796.0000	11.485	0	0	0
26/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	508.0000	417.0000	(17.913)	0	0	0
26/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	533.0000	440.0000	(17.448)	0	0	0
26/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,757.0000	6,570.0000	(2.768)	0	0	0
26/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
26/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
26/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
26/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	696.0000	589.0000	(15.374)	0	0	0
26/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	575.0000	635.0000	10.435	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,013.0000	5,828.0000	(3.077)	0	0	0
26/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,676.0000	4,863.0000	3.999	0	0	0
26/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,744.0000	8,557.0000	(2.139)	0	0	0
26/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	230.0000	185.0000	(19.565)	0	0	0
26/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,578.0000	4,764.0000	4.063	0	0	0
26/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,001.0000	7,813.0000	(2.350)	0	0	0
26/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,479.0000	4,665.0000	4.153	0	0	0
26/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,298.0000	1,442.0000	11.094	0	0	0
26/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,951.0000	7,763.0000	(2.364)	0	0	0
26/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,185.0000	2,368.0000	8.375	0	0	0
26/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	68.0000	62.0000	(8.824)	0	0	0
26/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	888.0000	763.0000	(14.077)	0	0	0
26/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,964.0000	5,780.0000	(3.085)	0	0	0
26/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
26/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
26/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,381.0000	4,567.0000	4.246	0	0	0
26/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,943.0000	8,755.0000	(2.102)	0	0	0
26/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
26/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	112.0000	121.0000	8.036	0	0	0
26/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	437.0000	353.0000	(19.222)	0	0	0
26/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	414.0000	334.0000	(19.324)	0	0	0
26/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,453.0000	7,265.0000	(2.522)	0	0	0
26/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,054.0000	2,880.0000	(5.697)	0	0	0
26/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	955.0000	1,061.0000	11.099	0	0	0
26/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,282.0000	2,465.0000	8.019	0	0	0
26/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	81.0000	67.0000	(17.284)	0	0	0
26/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	607.0000	671.0000	10.544	0	0	0
26/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
26/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,652.0000	7,464.0000	(2.457)	0	0	0
26/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,090.0000	4,273.0000	4.474	0	0	0
26/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	34.0000	38.0000	11.765	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
26/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,194.0000	1,326.0000	11.055	0	0	0
26/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,185.0000	5,003.0000	(3.510)	0	0	0
26/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,915.0000	5,731.0000	(3.111)	0	0	0
26/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	558.0000	463.0000	(17.025)	0	0	0
26/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	639.0000	537.0000	(15.962)	0	0	0
26/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	276.0000	219.0000	(20.652)	0	0	0
26/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,233.0000	5,051.0000	(3.478)	0	0	0
26/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,689.0000	2,519.0000	(6.322)	0	0	0
26/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	827.0000	921.0000	11.366	0	0	8,032
26/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
26/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	157.0000	171.0000	8.917	0	0	0
26/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	£ / R	2010/06/14	20.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,230.0000	4,051.0000	(4.232)	0	0	0
26/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	242.0000	196.0000	(19.008)	0	0	0
26/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,155.0000	6,967.0000	(2.628)	0	0	0
26/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,513.0000	4,334.0000	(3.966)	0	0	0
26/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
26/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,112.0000	5,926.0000	(3.043)	0	0	0
26/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
26/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	98.0000	109.0000	11.224	0	0	0
26/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,670.0000	2,855.0000	6.929	0	0	0
26/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,011.0000	1,122.0000	10.979	0	0	0
26/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	612.0000	511.0000	(16.503)	0	0	0
26/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	96.0000	107.0000	11.458	0	0	0
26/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	151.0000	163.0000	7.947	0	0	0
26/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,377.0000	2,211.0000	(6.984)	0	0	0
26/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	208.0000	227.0000	9.135	0	0	0
26/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,141.0000	8,954.0000	(2.046)	0	0	0
26/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,277.0000	4,099.0000	(4.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
26/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,354.0000	7,166.0000	(2.556)	0	0	0
26/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	246.0000	269.0000	9.350	0	0	0
26/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,089.0000	2,271.0000	8.712	0	0	0
26/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
26/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
26/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	392.0000	314.0000	(19.898)	0	0	0
26/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	922.0000	795.0000	(13.774)	0	0	0
26/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,719.0000	5,536.0000	(3.200)	0	0	0
26/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	101.0000	111.0000	9.901	0	0	0
26/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,332.0000	3,156.0000	(5.282)	0	0	0
26/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
26/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
26/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
26/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,261.0000	1,403.0000	11.261	0	0	0
26/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,285.0000	3,110.0000	(5.327)	0	0	0
26/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
26/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	758.0000	844.0000	11.346	0	0	0
26/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	591.0000	652.0000	10.321	0	0	0
26/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
26/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,183.0000	4,004.0000	(4.279)	0	0	0
26/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,472.0000	3,295.0000	(5.098)	0	0	0
26/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	316.0000	344.0000	8.861	0	0	0
26/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,340.0000	9,152.0000	(2.013)	0	0	0
26/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
26/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
26/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	154.0000	167.0000	8.442	0	0	0
26/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	217.0000	174.0000	(19.816)	0	0	0
26/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	120.0000	93.0000	(22.500)	0	0	0
26/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,063.0000	928.0000	(12.700)	0	0	0
26/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,334.0000	2,167.0000	(7.155)	0	0	0
26/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	205.0000	164.0000	(20.000)	0	0	0
26/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,137.0000	4,955.0000	(3.543)	0	0	0
26/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,162.0000	5,975.0000	(3.035)	0	0	0
26/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,336.0000	1,482.0000	10.928	0	0	0
26/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,739.0000	1,901.0000	9.316	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	531.0000	586.0000	10.358	0	0	0
26/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,870.0000	2,698.0000	(5.993)	0	0	0
26/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,100.0000	7,912.0000	(2.321)	0	0	0
26/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	223.0000	244.0000	9.417	0	0	0
26/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
26/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
26/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
26/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,993.0000	3,813.0000	(4.508)	0	0	0
26/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	902.0000	1,003.0000	11.197	0	0	0
26/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	780.0000	869.0000	11.410	0	0	0
26/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	189.0000	206.0000	8.995	0	0	0
26/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	141.0000	153.0000	8.511	0	0	0
26/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,105.0000	6,917.0000	(2.646)	0	0	0
26/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	928.0000	1,032.0000	11.207	0	0	0
26/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
26/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,149.0000	7,962.0000	(2.295)	0	0	0
26/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,138.0000	4,322.0000	4.447	0	0	0
26/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,768.0000	2,952.0000	6.647	0	0	0
26/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,554.0000	2,387.0000	(6.539)	0	0	0
26/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
26/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	460.0000	374.0000	(18.696)	0	0	0
26/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,573.0000	2,757.0000	7.151	0	0	0
26/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	696.0000	589.0000	(15.374)	0	0	0
26/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,817.0000	5,633.0000	(3.163)	0	0	0
26/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	736.0000	820.0000	11.413	0	0	0
26/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	144.0000	156.0000	8.333	0	0	0
26/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,911.0000	2,078.0000	8.739	0	0	0
26/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,898.0000	1,737.0000	(8.483)	0	0	0
26/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	822.0000	701.0000	(14.720)	0	0	0
26/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	119.0000	128.0000	7.563	0	0	0
26/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
26/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	483.0000	395.0000	(18.219)	0	0	0
26/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,425.0000	3,249.0000	(5.139)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	92.0000	71.0000	(22.826)	0	0	0
26/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,374.0000	1,522.0000	10.771	0	0	0
26/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,553.0000	7,365.0000	(2.489)	0	0	0
26/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,894.0000	4,079.0000	4.751	0	0	0
26/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	351.0000	278.0000	(20.798)	0	0	0
26/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,371.0000	4,193.0000	(4.072)	0	0	0
26/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,824.0000	5,011.0000	3.876	0	0	0
26/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
26/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,070.0000	1,185.0000	10.748	0	0	0
26/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
26/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	145.0000	113.0000	(22.069)	0	0	0
26/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,523.0000	1,371.0000	(9.980)	0	0	0
26/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	641.0000	708.0000	10.452	0	0	0
26/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
26/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,040.0000	1,153.0000	10.865	0	0	0
26/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,330.0000	5,148.0000	(3.415)	0	0	0
26/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
26/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,489.0000	9,301.0000	(1.981)	0	0	0
26/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,824.0000	1,989.0000	9.046	0	0	0
26/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	90.0000	101.0000	12.222	0	0	0
26/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,354.0000	3,539.0000	5.516	0	0	0
26/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	252.0000	275.0000	9.127	0	0	0
26/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,207.0000	3,392.0000	5.769	0	0	0
26/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
26/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,539.0000	9,351.0000	(1.971)	0	0	0
26/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	546.0000	602.0000	10.256	0	0	0
26/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,906.0000	6,719.0000	(2.708)	0	0	0
26/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,519.0000	3,342.0000	(5.030)	0	0	0
26/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	105.0000	81.0000	(22.857)	0	0	0
26/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	371.0000	296.0000	(20.216)	0	0	0
26/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,510.0000	2,343.0000	(6.653)	0	0	0
26/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	373.0000	408.0000	9.383	0	0	0
26/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
26/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
26/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,856.0000	6,669.0000	(2.728)	0	0	0
26/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,613.0000	1,771.0000	9.795	0	0	0
26/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,027.0000	894.0000	(12.950)	0	0	0
26/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	714.0000	796.0000	11.485	0	0	0
26/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,158.0000	3,343.0000	5.858	0	0	0
26/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
26/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
26/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	161.0000	175.0000	8.696	0	0	0
26/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	422.0000	463.0000	9.716	0	0	0
26/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,233.0000	2,416.0000	8.195	0	0	0
26/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
26/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	422.0000	463.0000	9.716	0	0	0
26/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,944.0000	4,763.0000	(3.661)	0	0	0
26/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,656.0000	4,477.0000	(3.845)	0	0	0
26/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,290.0000	2,123.0000	(7.293)	0	0	0
26/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,158.0000	1,992.0000	(7.692)	0	0	0
26/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	87.0000	98.0000	12.644	0	0	0
26/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,239.0000	3,063.0000	(5.434)	0	0	0
26/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,524.0000	2,708.0000	7.290	0	0	0
26/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,503.0000	7,315.0000	(2.506)	0	0	0
26/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	433.0000	475.0000	9.700	0	0	0
26/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,639.0000	9,451.0000	(1.950)	0	0	0
26/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,622.0000	5,438.0000	(3.273)	0	0	0
26/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	667.0000	562.0000	(15.742)	0	0	0
26/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,419.0000	4,240.0000	(4.051)	0	0	0
26/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,364.0000	1,217.0000	(10.777)	0	0	0
26/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	75.0000	84.0000	12.000	0	0	0
26/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	229.0000	250.0000	9.170	0	0	0
26/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	467.0000	513.0000	9.850	0	0	0
26/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,943.0000	4,127.0000	4.666	0	0	0
26/10/2009	£ / R	2010/06/14	18.05	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
26/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,843.0000	8,656.0000	(2.115)	0	0	0
26/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,403.0000	1,255.0000	(10.549)	0	0	0
26/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
26/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	259.0000	281.0000	8.494	0	0	0
26/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,379.0000	5,196.0000	(3.402)	0	0	0
26/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	392.0000	429.0000	9.439	0	0	0
26/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,702.0000	7,514.0000	(2.441)	0	0	0
26/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	127.0000	137.0000	7.874	0	0	0
26/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,088.0000	4,907.0000	(3.557)	0	0	0
26/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,403.0000	1,255.0000	(10.549)	0	0	0
26/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	277.0000	300.0000	8.303	0	0	0
26/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
26/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,427.0000	5,244.0000	(3.372)	0	0	0
26/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	136.0000	106.0000	(22.059)	0	0	0
26/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,286.0000	1,142.0000	(11.198)	0	0	0
26/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	165.0000	179.0000	8.485	0	0	0
26/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,756.0000	3,576.0000	(4.792)	0	0	0
26/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,136.0000	3,956.0000	(4.352)	0	0	0
26/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,564.0000	1,411.0000	(9.783)	0	0	0
26/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	444.0000	487.0000	9.685	0	0	0
26/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	455.0000	500.0000	9.890	0	0	0
26/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,146.0000	2,971.0000	(5.563)	0	0	0
26/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	124.0000	134.0000	8.065	0	0	0
26/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,192.0000	3,017.0000	(5.482)	0	0	0
26/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,604.0000	1,450.0000	(9.601)	0	0	0
26/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,850.0000	3,671.0000	(4.649)	0	0	0
26/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	59.0000	66.0000	11.864	0	0	0
26/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,825.0000	2,653.0000	(6.088)	0	0	0
26/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
26/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,248.0000	1,106.0000	(11.378)	0	0	0
26/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	218.0000	238.0000	9.174	0	0	0
26/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	992.0000	860.0000	(13.306)	0	0	0
26/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,476.0000	5,293.0000	(3.342)	0	0	0
26/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,040.0000	4,859.0000	(3.591)	0	0	0
26/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	82.0000	92.0000	12.195	0	0	0
26/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,708.0000	3,529.0000	(4.827)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
26/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	382.0000	418.0000	9.424	0	0	0
26/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,187.0000	4,371.0000	4.395	0	0	0
26/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,599.0000	2,431.0000	(6.464)	0	0	0
26/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,325.0000	1,180.0000	(10.943)	0	0	0
26/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,816.0000	3,001.0000	6.570	0	0	0
26/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,704.0000	4,524.0000	(3.827)	0	0	0
26/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,648.0000	3,834.0000	5.099	0	0	0
26/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
26/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	135.0000	146.0000	8.148	0	0	0
26/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	73.0000	82.0000	12.329	0	0	0
26/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	163.0000	129.0000	(20.859)	0	0	0
26/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,333.0000	4,518.0000	4.270	0	0	0
26/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	624.0000	689.0000	10.417	0	0	0
26/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
26/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,893.0000	8,705.0000	(2.114)	0	0	0
26/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,410.0000	6,223.0000	(2.917)	0	0	0
26/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,896.0000	4,715.0000	(3.697)	0	0	0
26/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,528.0000	4,715.0000	4.130	0	0	0
26/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,403.0000	7,216.0000	(2.526)	0	0	0
26/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	411.0000	451.0000	9.732	0	0	0
26/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	855.0000	731.0000	(14.503)	0	0	0
26/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,566.0000	3,389.0000	(4.964)	0	0	0
26/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,992.0000	8,805.0000	(2.080)	0	0	0
26/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,671.0000	5,487.0000	(3.245)	0	0	0
26/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,898.0000	3,718.0000	(4.618)	0	0	0
26/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,443.0000	1,293.0000	(10.395)	0	0	0
26/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	185.0000	201.0000	8.649	0	0	0
26/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,290.0000	9,103.0000	(2.013)	0	0	0
26/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,006.0000	6,818.0000	(2.683)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	198.0000	216.0000	9.091	0	0	0
26/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,379.0000	2,562.0000	7.692	0	0	0
26/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	560.0000	618.0000	10.357	0	0	0
26/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
26/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,916.0000	2,744.0000	(5.898)	0	0	0
26/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,901.0000	7,713.0000	(2.379)	0	0	0
26/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,779.0000	2,609.0000	(6.117)	0	0	0
26/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,492.0000	1,645.0000	10.255	0	0	0
26/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
26/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,646.0000	1,490.0000	(9.478)	0	0	0
26/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,800.0000	4,619.0000	(3.771)	0	0	0
26/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
26/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
26/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
26/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	193.0000	211.0000	9.326	0	0	0
26/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	117.0000	126.0000	7.692	0	0	0
26/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,466.0000	4,287.0000	(4.008)	0	0	0
26/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	339.0000	370.0000	9.145	0	0	0
26/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,768.0000	5,584.0000	(3.190)	0	0	0
26/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,440.0000	9,252.0000	(1.992)	0	0	0
26/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,298.0000	8,111.0000	(2.254)	0	0	0
26/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,962.0000	2,789.0000	(5.841)	0	0	0
26/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	364.0000	398.0000	9.341	0	0	0
26/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,746.0000	3,932.0000	4.965	0	0	0
26/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	180.0000	197.0000	9.444	0	0	0
26/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,771.0000	1,612.0000	(8.978)	0	0	0
26/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
26/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	23.0000	18.0000	(21.739)	0	0	0
26/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	194.0000	155.0000	(20.103)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,867.0000	2,033.0000	8.891	0	0	0
26/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,304.0000	7,116.0000	(2.574)	0	0	0
26/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,310.0000	6,123.0000	(2.964)	0	0	0
26/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	803.0000	895.0000	11.457	0	0	0
26/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,992.0000	4,176.0000	4.609	0	0	0
26/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	585.0000	487.0000	(16.752)	0	0	0
26/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,855.0000	1,695.0000	(8.625)	0	0	0
26/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	99.0000	76.0000	(23.232)	0	0	0
26/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	289.0000	314.0000	8.651	0	0	0
26/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	324.0000	353.0000	8.951	0	0	0
26/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	331.0000	261.0000	(21.148)	0	0	0
26/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,071.0000	1,906.0000	(7.967)	0	0	0
26/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
26/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	173.0000	137.0000	(20.809)	0	0	0
26/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	356.0000	388.0000	8.989	0	0	0
26/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,241.0000	9,053.0000	(2.034)	0	0	0
26/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,050.0000	7,863.0000	(2.323)	0	0	0
26/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	122.0000	131.0000	7.377	0	0	0
26/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,100.0000	1,218.0000	10.727	0	0	0
26/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	147.0000	160.0000	8.844	0	0	0
26/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,413.0000	1,562.0000	10.545	0	0	0
26/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,687.0000	1,531.0000	(9.247)	0	0	0
26/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,564.0000	1,411.0000	(9.783)	0	0	0
26/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,379.0000	3,202.0000	(5.238)	0	0	0
26/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,063.0000	5,877.0000	(3.068)	0	0	0
26/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
26/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	479.0000	527.0000	10.021	0	0	0
26/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	312.0000	244.0000	(21.795)	0	0	0
26/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
26/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,403.0000	3,588.0000	5.436	0	0	0
26/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	347.0000	379.0000	9.222	0	0	0
26/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,661.0000	3,482.0000	(4.889)	0	0	0
26/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,254.0000	7,066.0000	(2.592)	0	0	0
26/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
26/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	130.0000	140.0000	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
26/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,427.0000	2,611.0000	7.581	0	0	0
26/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,210.0000	1,069.0000	(11.653)	0	0	0
26/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,729.0000	1,571.0000	(9.138)	0	0	0
26/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
26/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,955.0000	2,126.0000	8.747	0	0	0
26/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,803.0000	3,624.0000	(4.707)	0	0	0
26/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	331.0000	361.0000	9.063	0	0	0
26/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	518.0000	570.0000	10.039	0	0	0
26/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
26/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
26/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,558.0000	6,371.0000	(2.851)	0	0	0
26/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,532.0000	1,686.0000	10.052	0	0	0
26/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,099.0000	963.0000	(12.375)	0	0	0
26/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,609.0000	4,429.0000	(3.905)	0	0	0
26/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
26/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	132.0000	143.0000	8.333	0	0	0
26/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
26/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
26/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	373.0000	408.0000	9.383	0	0	0
26/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,734.0000	2,564.0000	(6.218)	0	0	0
26/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
26/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,608.0000	6,421.0000	(2.830)	0	0	0
26/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,550.0000	3,735.0000	5.211	0	0	0
26/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,614.0000	3,435.0000	(4.953)	0	0	0
26/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,752.0000	4,572.0000	(3.788)	0	0	0
26/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	382.0000	418.0000	9.424	0	0	0
26/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	203.0000	221.0000	8.867	0	0	0
26/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	99.0000	76.0000	(23.232)	0	0	0
26/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
26/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	2,114.0000	1,949.0000	(7.805)	0	0	0
26/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
26/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,501.0000	3,686.0000	5.284	0	0	0
26/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	259.0000	207.0000	(20.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,100.0000	1,218.0000	10.727	0	0	0
26/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,595.0000	8,408.0000	(2.176)	0	0	0
26/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,689.0000	2,519.0000	(6.322)	0	0	0
26/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,012.0000	3,196.0000	6.109	0	0	0
26/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	331.0000	261.0000	(21.148)	0	0	0
26/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
26/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,561.0000	4,382.0000	(3.925)	0	0	0
26/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,941.0000	1,779.0000	(8.346)	0	0	0
26/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	401.0000	440.0000	9.726	0	0	0
26/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
26/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	624.0000	689.0000	10.417	0	0	0
26/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,452.0000	3,637.0000	5.359	0	0	0
26/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	208.0000	227.0000	9.135	0	0	0
26/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,044.0000	2,223.0000	8.757	0	0	0
26/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	855.0000	731.0000	(14.503)	0	0	0
26/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,261.0000	1,403.0000	11.261	0	0	0
26/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,813.0000	1,654.0000	(8.770)	0	0	0
26/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,604.0000	1,450.0000	(9.601)	0	0	0
26/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	75.0000	65.0000	(13.333)	0	0	0
26/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,282.0000	5,099.0000	(3.465)	0	0	0
26/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,061.0000	3,245.0000	6.011	0	0	0
26/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,546.0000	8,358.0000	(2.200)	0	0	0
26/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,483.0000	1,332.0000	(10.182)	0	0	0
26/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,227.0000	1,365.0000	11.247	0	0	0
26/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,379.0000	3,202.0000	(5.238)	0	0	0
26/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
26/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
26/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,645.0000	8,457.0000	(2.175)	0	0	0
26/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,136.0000	998.0000	(12.148)	0	0	0
26/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,573.0000	5,390.0000	(3.284)	0	0	0
26/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	147.0000	160.0000	8.844	0	0	0
26/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	213.0000	233.0000	9.390	0	0	0
26/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,089.0000	2,271.0000	8.712	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,658.0000	6,470.0000	(2.824)	0	0	0
26/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	309.0000	336.0000	8.738	0	0	0
26/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	504.0000	555.0000	10.119	0	0	0
26/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,644.0000	2,475.0000	(6.392)	0	0	0
26/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	283.0000	307.0000	8.481	0	0	0
26/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	242.0000	196.0000	(19.008)	0	0	0
26/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
26/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,867.0000	2,033.0000	8.891	0	0	0
26/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,599.0000	3,784.0000	5.140	0	0	0
26/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
26/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
26/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,524.0000	5,341.0000	(3.313)	0	0	0
26/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,865.0000	3,050.0000	6.457	0	0	0
26/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	294.0000	231.0000	(21.429)	0	0	0
26/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
26/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,131.0000	1,252.0000	10.698	0	0	0
26/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	86.0000	69.0000	(19.767)	0	0	0
26/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	85.0000	95.0000	11.765	0	0	0
26/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,162.0000	1,289.0000	10.929	0	0	0
26/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,397.0000	8,210.0000	(2.227)	0	0	0
26/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,459.0000	6,272.0000	(2.895)	0	0	0
26/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,446.0000	8,259.0000	(2.214)	0	0	0
26/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,360.0000	6,173.0000	(2.940)	0	0	0
26/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,390.0000	9,202.0000	(2.002)	0	0	0
26/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
26/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,347.0000	8,160.0000	(2.240)	0	0	0
26/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,697.0000	3,883.0000	5.031	0	0	0
26/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,992.0000	4,811.0000	(3.626)	0	0	0
26/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,041.0000	3,861.0000	(4.454)	0	0	0
26/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,621.0000	2,806.0000	7.058	0	0	0
26/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
26/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	110.0000	118.0000	7.273	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
26/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,694.0000	8,507.0000	(2.151)	0	0	0
26/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
26/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
26/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,707.0000	6,520.0000	(2.788)	0	0	0
26/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,914.0000	3,099.0000	6.349	0	0	0
26/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,866.0000	5,682.0000	(3.137)	0	0	0
26/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
26/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,946.0000	3,766.0000	(4.562)	0	0	0
26/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	114.0000	123.0000	7.895	0	0	0
26/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,008.0000	2,834.0000	(5.785)	0	0	0
26/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
26/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	113.0000	87.0000	(23.009)	0	0	0
26/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
26/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,781.0000	1,945.0000	9.208	0	0	0
26/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,719.0000	2,903.0000	6.767	0	0	0
26/10/2009	€ / R	2009/12/14			Currency Future	11.3096	11.4346	1.105	11.4500	11.3500	36,001
26/10/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	7.05	Call	Currency Future	4,260.0000	4,385.0000	2.934	0	0	0
26/10/2009	€ / R	2009/12/14	13.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
26/10/2009	€ / R	2009/12/14	10.70	Call	Currency Future	695.0000	794.0000	14.245	0	0	0
26/10/2009	€ / R	2009/12/14	13.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	€ / R	2009/12/14	11.55	Call	Currency Future	202.0000	236.0000	16.832	0	0	0
26/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	9.85	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
26/10/2009	€ / R	2009/12/14	19.05	Put	Currency Future	7,741.0000	7,616.0000	(1.615)	0	0	0
26/10/2009	€ / R	2009/12/14	13.50	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/10/2009	€ / R	2009/12/14	8.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,304.0000	2,180.0000	(5.382)	0	0	0
26/10/2009	€ / R	2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,291.0000	6,166.0000	(1.987)	0	0	0
26/10/2009	€ / R	2009/12/14	9.05	Call	Currency Future	2,264.0000	2,388.0000	5.477	0	0	0
26/10/2009	€ / R	2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,353.0000	2,229.0000	(5.270)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,622.0000	1,744.0000	7.522	0	0	0
26/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
26/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
26/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	442.0000	351.0000	(20.588)	0	0	0
26/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,107.0000	1,984.0000	(5.838)	0	0	0
26/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,612.0000	2,736.0000	4.747	0	0	0
26/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	187.0000	219.0000	17.112	0	0	0
26/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,621.0000	1,499.0000	(7.526)	0	0	0
26/10/2009	€ / R 2009/12/14	12.50	Call	Currency Future	51.0000	58.0000	13.725	0	0	80
26/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,232.0000	1,352.0000	9.740	0	0	0
26/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,291.0000	8,166.0000	(1.508)	0	0	0
26/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,861.0000	2,986.0000	4.369	0	0	0
26/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,255.0000	2,131.0000	(5.499)	0	0	0
26/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
26/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	234.0000	274.0000	17.094	0	0	0
26/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,814.0000	1,692.0000	(6.725)	0	0	0
26/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	161.0000	188.0000	16.770	0	0	0
26/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	129.0000	150.0000	16.279	0	0	0
26/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	292.0000	356.0000	21.918	0	0	0
26/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,281.0000	1,400.0000	9.290	0	0	0
26/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,206.0000	2,082.0000	(5.621)	0	0	0
26/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
26/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	252.0000	300.0000	19.048	0	0	0
26/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,314.0000	2,438.0000	5.359	0	0	0
26/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,791.0000	7,666.0000	(1.604)	0	0	0
26/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,304.0000	2,180.0000	(5.382)	0	0	0
26/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,671.0000	1,793.0000	7.301	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,621.0000	1,499.0000	(7.526)	0	0	0
26/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	343.0000	265.0000	(22.741)	0	0	0
26/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,744.0000	3,619.0000	(3.339)	0	0	0
26/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
26/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,343.0000	4,218.0000	(2.878)	0	0	0
26/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	478.0000	384.0000	(19.665)	0	0	0
26/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
26/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	552.0000	453.0000	(17.935)	0	0	0
26/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,310.0000	3,435.0000	3.776	0	0	0
26/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,441.0000	6,316.0000	(1.941)	0	0	0
26/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,210.0000	4,335.0000	2.969	0	0	0
26/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
26/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,691.0000	7,566.0000	(1.625)	0	0	0
26/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,403.0000	2,279.0000	(5.160)	0	0	0
26/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	375.0000	289.0000	(22.933)	0	0	0
26/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,600.0000	2,476.0000	(4.769)	0	0	0
26/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,295.0000	3,171.0000	(3.763)	0	0	0
26/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,791.0000	5,666.0000	(2.159)	0	0	0
26/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,041.0000	5,916.0000	(2.069)	0	0	0
26/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,542.0000	4,417.0000	(2.752)	0	0	0
26/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,141.0000	8,016.0000	(1.535)	0	0	0
26/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,691.0000	5,566.0000	(2.196)	0	0	0
26/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	86.0000	59.0000	(31.395)	0	0	0
26/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,898.0000	2,773.0000	(4.313)	0	0	0
26/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	710.0000	604.0000	(14.930)	0	0	0
26/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	670.0000	565.0000	(15.672)	0	0	0
26/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	282.0000	221.0000	(21.631)	0	0	0
26/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	36.0000	26.0000	(27.778)	0	0	0
26/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,260.0000	3,385.0000	3.834	0	0	0
26/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,610.0000	3,735.0000	3.463	0	0	0
26/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,798.0000	2,674.0000	(4.432)	0	0	0
26/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	968.0000	854.0000	(11.777)	0	0	0
26/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,792.0000	4,667.0000	(2.609)	0	0	0
26/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	104.0000	119.0000	14.423	0	0	0
26/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,043.0000	3,918.0000	(3.092)	0	0	0
26/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	579.0000	670.0000	15.717	0	0	0
26/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,141.0000	6,016.0000	(2.035)	0	0	0
26/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
26/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
26/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	514.0000	418.0000	(18.677)	0	0	0
26/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	5.0000	5.0000	-	0	0	12,744
26/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,692.0000	4,567.0000	(2.664)	0	0	0
26/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,441.0000	8,316.0000	(1.481)	0	0	0
26/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,961.0000	3,085.0000	4.188	0	0	0
26/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,310.0000	4,435.0000	2.900	0	0	0
26/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,592.0000	4,467.0000	(2.722)	0	0	0
26/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	174.0000	203.0000	16.667	0	0	0
26/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,669.0000	1,547.0000	(7.310)	0	0	0
26/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	794.0000	685.0000	(13.728)	0	0	0
26/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	472.0000	555.0000	17.585	0	0	0
26/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,475.0000	1,596.0000	8.203	0	0	0
26/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,143.0000	4,018.0000	(3.017)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,961.0000	1,838.0000	(6.272)	0	0	0
26/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,749.0000	2,624.0000	(4.547)	0	0	0
26/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,694.0000	3,569.0000	(3.384)	0	0	0
26/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,960.0000	4,085.0000	3.157	0	0	0
26/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,868.0000	1,991.0000	6.585	0	0	0
26/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,545.0000	3,419.0000	(3.554)	0	0	0
26/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,395.0000	3,270.0000	(3.682)	0	0	0
26/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	120.0000	139.0000	15.833	0	0	0
26/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
26/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,860.0000	3,985.0000	3.238	0	0	0
26/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,551.0000	2,427.0000	(4.861)	0	0	0
26/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,993.0000	3,868.0000	(3.130)	0	0	0
26/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,242.0000	1,123.0000	(9.581)	0	0	0
26/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	162.0000	120.0000	(25.926)	0	0	0
26/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
26/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,967.0000	2,090.0000	6.253	0	0	0
26/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,410.0000	3,535.0000	3.666	0	0	0
26/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	630.0000	527.0000	(16.349)	0	0	0
26/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,184.0000	1,303.0000	10.051	0	0	0
26/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,460.0000	3,585.0000	3.613	0	0	0
26/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,058.0000	1,935.0000	(5.977)	0	0	0
26/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,393.0000	4,267.0000	(2.868)	0	0	0
26/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	139.0000	161.0000	15.827	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	271.0000	327.0000	20.664	0	0	0
26/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,463.0000	2,587.0000	5.035	0	0	0
26/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
26/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,191.0000	6,066.0000	(2.019)	0	0	0
26/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	78.0000	89.0000	14.103	0	0	13,679
26/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	347.0000	417.0000	20.173	0	0	0
26/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,841.0000	7,716.0000	(1.594)	0	0	0
26/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	119.0000	86.0000	(27.731)	0	0	0
26/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,255.0000	2,131.0000	(5.499)	0	0	0
26/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,660.0000	3,785.0000	3.415	0	0	0
26/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	150.0000	174.0000	16.000	0	0	0
26/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	408.0000	320.0000	(21.569)	0	0	0
26/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	237.0000	183.0000	(22.785)	0	0	0
26/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,844.0000	3,719.0000	(3.252)	0	0	0
26/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	996.0000	1,110.0000	11.446	0	0	0
26/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,662.0000	2,786.0000	4.658	0	0	0
26/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	590.0000	490.0000	(16.949)	0	0	0
26/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,341.0000	6,216.0000	(1.971)	0	0	0
26/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	217.0000	254.0000	17.051	0	0	0
26/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,058.0000	1,935.0000	(5.977)	0	0	0
26/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,341.0000	8,216.0000	(1.499)	0	0	0
26/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	312.0000	243.0000	(22.115)	0	0	0
26/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,165.0000	2,288.0000	5.681	0	0	0
26/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
26/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,891.0000	5,766.0000	(2.122)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
26/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,010.0000	1,887.0000	(6.119)	0	0	0
26/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,594.0000	3,469.0000	(3.478)	0	0	0
26/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
26/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,156.0000	2,033.0000	(5.705)	0	0	0
26/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,329.0000	1,449.0000	9.029	0	0	0
26/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,991.0000	7,866.0000	(1.564)	0	0	0
26/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,160.0000	4,285.0000	3.005	0	0	0
26/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
26/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,413.0000	2,537.0000	5.139	0	0	0
26/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,191.0000	8,066.0000	(1.526)	0	0	0
26/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,210.0000	3,335.0000	3.894	0	0	0
26/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,991.0000	5,866.0000	(2.086)	0	0	0
26/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	133.0000	96.0000	(27.820)	0	0	0
26/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
26/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,160.0000	3,285.0000	3.956	0	0	0
26/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,894.0000	3,768.0000	(3.236)	0	0	0
26/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
26/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,241.0000	7,116.0000	(1.726)	0	0	0
26/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,891.0000	7,766.0000	(1.584)	0	0	0
26/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,426.0000	1,547.0000	8.485	0	0	0
26/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,997.0000	2,872.0000	(4.171)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
26/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,943.0000	3,818.0000	(3.170)	0	0	0
26/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,841.0000	5,716.0000	(2.140)	0	0	0
26/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	542.0000	631.0000	16.421	0	0	0
26/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
26/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	924.0000	811.0000	(12.229)	0	0	0
26/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,066.0000	2,189.0000	5.954	0	0	0
26/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,769.0000	1,892.0000	6.953	0	0	0
26/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	96.0000	111.0000	15.625	0	0	0
26/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,041.0000	7,916.0000	(1.555)	0	0	0
26/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,243.0000	4,118.0000	(2.946)	0	0	0
26/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,115.0000	2,239.0000	5.863	0	0	0
26/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,718.0000	1,595.0000	(7.159)	0	0	0
26/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,441.0000	5,316.0000	(2.297)	0	0	0
26/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,111.0000	3,235.0000	3.986	0	0	0
26/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	837.0000	726.0000	(13.262)	0	0	0
26/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,541.0000	6,416.0000	(1.911)	0	0	0
26/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,941.0000	6,816.0000	(1.801)	0	0	0
26/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
26/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
26/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	72.0000	83.0000	15.278	0	0	0
26/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	96.0000	67.0000	(30.208)	0	0	0
26/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,541.0000	8,416.0000	(1.464)	0	0	0
26/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
26/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	83.0000	96.0000	15.663	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,103.0000	987.0000	(10.517)	0	0	0
26/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,136.0000	1,255.0000	10.475	0	0	0
26/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,525.0000	1,404.0000	(7.934)	0	0	0
26/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
26/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,013.0000	898.0000	(11.352)	0	0	0
26/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	655.0000	752.0000	14.809	0	0	0
26/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,941.0000	7,816.0000	(1.574)	0	0	0
26/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,382.0000	1,263.0000	(8.611)	0	0	0
26/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,110.0000	4,235.0000	3.041	0	0	0
26/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,477.0000	1,357.0000	(8.125)	0	0	0
26/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
26/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,382.0000	1,263.0000	(8.611)	0	0	0
26/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,335.0000	1,216.0000	(8.914)	0	0	0
26/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,041.0000	1,158.0000	11.239	0	0	0
26/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
26/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,947.0000	2,823.0000	(4.208)	0	0	0
26/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
26/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,149.0000	1,032.0000	(10.183)	0	0	0
26/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
26/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,089.0000	1,206.0000	10.744	0	0	0
26/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,573.0000	1,452.0000	(7.692)	0	0	0
26/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,016.0000	2,140.0000	6.151	0	0	0
26/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
26/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
26/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,061.0000	3,185.0000	4.051	0	0	0
26/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,591.0000	8,466.0000	(1.455)	0	0	0
26/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,742.0000	4,617.0000	(2.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	752.0000	644.0000	(14.362)	0	0	0
26/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
26/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,766.0000	1,644.0000	(6.908)	0	0	0
26/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,011.0000	3,135.0000	4.118	0	0	0
26/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	112.0000	129.0000	15.179	0	0	0
26/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,941.0000	5,816.0000	(2.104)	0	0	0
26/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,591.0000	6,466.0000	(1.897)	0	0	0
26/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
26/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
26/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,814.0000	1,692.0000	(6.725)	0	0	0
26/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,445.0000	3,320.0000	(3.628)	0	0	0
26/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,010.0000	4,135.0000	3.117	0	0	0
26/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,288.0000	1,169.0000	(9.239)	0	0	0
26/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,010.0000	1,887.0000	(6.119)	0	0	0
26/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,058.0000	942.0000	(10.964)	0	0	0
26/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
26/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,501.0000	2,377.0000	(4.958)	0	0	0
26/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	319.0000	386.0000	21.003	0	0	0
26/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,149.0000	1,032.0000	(10.183)	0	0	0
26/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,712.0000	2,836.0000	4.572	0	0	0
26/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
26/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,848.0000	2,723.0000	(4.389)	0	0	0
26/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,060.0000	4,185.0000	3.079	0	0	0
26/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,195.0000	1,078.0000	(9.791)	0	0	0
26/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,501.0000	2,377.0000	(4.958)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	259.0000	201.0000	(22.394)	0	0	0
26/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	906.0000	1,015.0000	12.031	0	0	0
26/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,720.0000	1,842.0000	7.093	0	0	0
26/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	90.0000	103.0000	14.444	0	0	0
26/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	47.0000	31.0000	(34.043)	0	0	0
26/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	880.0000	768.0000	(12.727)	0	0	0
26/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,345.0000	3,220.0000	(3.737)	0	0	0
26/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,430.0000	1,310.0000	(8.392)	0	0	0
26/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,353.0000	2,229.0000	(5.270)	0	0	0
26/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
26/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	76.0000	52.0000	(31.579)	0	0	0
26/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,710.0000	3,835.0000	3.369	0	0	0
26/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,912.0000	1,789.0000	(6.433)	0	0	0
26/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
26/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	68.0000	46.0000	(32.353)	0	0	0
26/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,863.0000	1,741.0000	(6.549)	0	0	0
26/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,335.0000	1,216.0000	(8.914)	0	0	0
26/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,293.0000	4,168.0000	(2.912)	0	0	0
26/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,766.0000	1,644.0000	(6.908)	0	0	0
26/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	736.0000	837.0000	13.723	0	0	0
26/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	777.0000	881.0000	13.385	0	0	0
26/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
26/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	968.0000	854.0000	(11.777)	0	0	0
26/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,650.0000	2,525.0000	(4.717)	0	0	0
26/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,741.0000	5,616.0000	(2.177)	0	0	0
26/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,215.0000	2,338.0000	5.553	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
26/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,710.0000	3,835.0000	3.369	0	0	0
26/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,107.0000	1,984.0000	(5.838)	0	0	0
26/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,794.0000	3,669.0000	(3.295)	0	0	0
26/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,452.0000	2,328.0000	(5.057)	0	0	0
26/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
26/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,699.0000	2,575.0000	(4.594)	0	0	0
26/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,600.0000	2,476.0000	(4.769)	0	0	0
26/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,749.0000	2,624.0000	(4.547)	0	0	0
26/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,510.0000	3,635.0000	3.561	0	0	0
26/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,292.0000	5,167.0000	(2.362)	0	0	0
26/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,551.0000	2,427.0000	(4.861)	0	0	0
26/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,863.0000	1,741.0000	(6.549)	0	0	0
26/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,513.0000	2,637.0000	4.934	0	0	0
26/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,524.0000	1,645.0000	7.940	0	0	0
26/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
26/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,495.0000	3,370.0000	(3.577)	0	0	0
26/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	507.0000	592.0000	16.765	0	0	0
26/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,492.0000	4,367.0000	(2.783)	0	0	0
26/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	216.0000	165.0000	(23.611)	0	0	0
26/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	617.0000	711.0000	15.235	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
26/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	197.0000	149.0000	(24.365)	0	0	0
26/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	107.0000	76.0000	(28.972)	0	0	0
26/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	147.0000	108.0000	(26.531)	0	0	0
26/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,791.0000	6,666.0000	(1.841)	0	0	0
26/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	407.0000	484.0000	18.919	0	0	0
26/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,819.0000	1,941.0000	6.707	0	0	0
26/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	376.0000	450.0000	19.681	0	0	0
26/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,812.0000	2,936.0000	4.410	0	0	0
26/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,442.0000	4,317.0000	(2.814)	0	0	0
26/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
26/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,810.0000	3,935.0000	3.281	0	0	0
26/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,560.0000	3,685.0000	3.511	0	0	0
26/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	863.0000	970.0000	12.399	0	0	0
26/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	179.0000	134.0000	(25.140)	0	0	0
26/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,193.0000	4,068.0000	(2.981)	0	0	0
26/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,573.0000	1,694.0000	7.692	0	0	0
26/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,196.0000	3,071.0000	(3.911)	0	0	0
26/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	53.0000	35.0000	(33.962)	0	0	0
26/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	439.0000	519.0000	18.223	0	0	0
26/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,562.0000	2,687.0000	4.879	0	0	0
26/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,391.0000	8,266.0000	(1.490)	0	0	0
26/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,391.0000	6,266.0000	(1.956)	0	0	0
26/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,491.0000	6,366.0000	(1.926)	0	0	0
26/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,491.0000	8,366.0000	(1.472)	0	0	0
26/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2009/12/14	10.40	Call	Currency Future	951.0000	1,063.0000	11.777	0	0	0
26/10/2009	€ / R	2009/12/14	9.40	Call	Currency Future	1,917.0000	2,040.0000	6.416	0	0	0
26/10/2009	€ / R	2009/12/14	10.40	Put	Currency Future	41.0000	28.0000	(31.707)	0	0	0
26/10/2009	€ / R	2009/12/14	8.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R	2009/12/14	7.40	Call	Currency Future	3,910.0000	4,035.0000	3.197	0	0	0
26/10/2009	€ / R	2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	8.40	Call	Currency Future	2,911.0000	3,036.0000	4.294	0	0	0
26/10/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,091.0000	7,966.0000	(1.545)	0	0	0
26/10/2009	€ / R	2009/12/14	15.40	Put	Currency Future	4,093.0000	3,968.0000	(3.054)	0	0	0
26/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,091.0000	5,966.0000	(2.052)	0	0	0
26/10/2009	€ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,641.0000	7,516.0000	(1.636)	0	0	0
26/10/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,641.0000	5,516.0000	(2.216)	0	0	0
26/10/2009	€ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,644.0000	3,519.0000	(3.430)	0	0	0
26/10/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,360.0000	4,485.0000	2.867	0	0	0
26/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
26/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,360.0000	3,485.0000	3.720	0	0	0
26/10/2009	€ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,363.0000	2,487.0000	5.248	0	0	0
26/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,377.0000	1,498.0000	8.787	0	0	0
26/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15			Currency Future	11.4996	11.6279	1.116	0.0000	0.0000	3,017
26/10/2009	€ / R	2010/03/15	8.35	Call	Currency Future	3,161.0000	3,288.0000	4.018	0	0	0
26/10/2009	€ / R	2010/03/15	11.95	Call	Currency Future	342.0000	375.0000	9.649	0	0	0
26/10/2009	€ / R	2010/03/15	11.55	Call	Currency Future	471.0000	522.0000	10.828	0	0	0
26/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,331.0000	1,446.0000	8.640	0	0	0
26/10/2009	€ / R	2010/03/15	13.90	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
26/10/2009	€ / R	2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	17.25	Put	Currency Future	5,761.0000	5,633.0000	(2.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/03/15	13.30	Call	Currency Future	130.0000	139.0000	6.923	0	0	0
26/10/2009	€ / R	2010/03/15	17.55	Put	Currency Future	6,060.0000	5,932.0000	(2.112)	0	0	0
26/10/2009	€ / R	2010/03/15	16.15	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
26/10/2009	€ / R	2010/03/15	17.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	7.35	Call	Currency Future	4,153.0000	4,280.0000	3.058	0	0	0
26/10/2009	€ / R	2010/03/15	11.95	Put	Currency Future	792.0000	697.0000	(11.995)	0	0	0
26/10/2009	€ / R	2010/03/15	11.85	Put	Currency Future	720.0000	629.0000	(12.639)	0	0	0
26/10/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,260.0000	3,387.0000	3.896	0	0	0
26/10/2009	€ / R	2010/03/15	12.05	Put	Currency Future	866.0000	768.0000	(11.316)	0	0	0
26/10/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,482.0000	2,362.0000	(4.835)	0	0	0
26/10/2009	€ / R	2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,286.0000	1,400.0000	8.865	0	0	0
26/10/2009	€ / R	2010/03/15	19.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	€ / R	2010/03/15	13.05	Call	Currency Future	153.0000	164.0000	7.190	0	0	0
26/10/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,254.0000	8,126.0000	(1.551)	0	0	0
26/10/2009	€ / R	2010/03/15	7.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R	2010/03/15	11.80	Put	Currency Future	685.0000	595.0000	(13.139)	0	0	0
26/10/2009	€ / R	2010/03/15	11.55	Put	Currency Future	521.0000	444.0000	(14.779)	0	0	0
26/10/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,607.0000	3,734.0000	3.521	0	0	0
26/10/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,354.0000	8,226.0000	(1.532)	0	0	0
26/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/10/2009	€ / R	2010/03/15	17.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,703.0000	1,586.0000	(6.870)	0	0	0
26/10/2009	€ / R	2010/03/15	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,351.0000	4,479.0000	2.942	0	0	0
26/10/2009	€ / R	2010/03/15	10.35	Call	Currency Future	1,241.0000	1,354.0000	9.106	0	0	0
26/10/2009	€ / R	2010/03/15	12.05	Call	Currency Future	316.0000	346.0000	9.494	0	0	0
26/10/2009	€ / R	2010/03/15	7.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/10/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,755.0000	7,627.0000	(1.651)	0	0	0
26/10/2009	€ / R	2010/03/15	19.30	Put	Currency Future	7,805.0000	7,677.0000	(1.640)	0	0	0
26/10/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,161.0000	2,041.0000	(5.553)	0	0	0
26/10/2009	€ / R	2010/03/15	14.05	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
26/10/2009	€ / R	2010/03/15	9.35	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
26/10/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,619.0000	2,745.0000	4.811	0	0	0
26/10/2009	€ / R	2010/03/15	17.85	Call	Currency Future	9.0000	9.0000	-	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
26/10/2009	€ / R	2010/03/15	17.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	13.30	Put	Currency Future	1,930.0000	1,811.0000	(6.166)	0	0	0
26/10/2009	€ / R	2010/03/15	15.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
26/10/2009	€ / R	2010/03/15	11.05	Put	Currency Future	277.0000	226.0000	(18.412)	0	0	0
26/10/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,259.0000	6,131.0000	(2.045)	0	0	0
26/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R	2010/03/15	9.35	Call	Currency Future	2,179.0000	2,304.0000	5.737	0	0	0
26/10/2009	€ / R	2010/03/15	11.90	Put	Currency Future	756.0000	663.0000	(12.302)	0	0	0
26/10/2009	€ / R	2010/03/15	12.20	Put	Currency Future	982.0000	880.0000	(10.387)	0	0	0
26/10/2009	€ / R	2010/03/15	8.90	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/10/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,359.0000	6,231.0000	(2.013)	0	0	0
26/10/2009	€ / R	2010/03/15	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	15.55	Put	Currency Future	4,072.0000	3,945.0000	(3.119)	0	0	0
26/10/2009	€ / R	2010/03/15	11.05	Call	Currency Future	727.0000	804.0000	10.591	0	0	0
26/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,656.0000	7,527.0000	(1.685)	0	0	0
26/10/2009	€ / R	2010/03/15	10.35	Put	Currency Future	92.0000	77.0000	(16.304)	0	0	0
26/10/2009	€ / R	2010/03/15	11.90	Call	Currency Future	355.0000	391.0000	10.141	0	0	0
26/10/2009	€ / R	2010/03/15	12.15	Put	Currency Future	943.0000	842.0000	(10.710)	0	0	0
26/10/2009	€ / R	2010/03/15	12.90	Call	Currency Future	169.0000	182.0000	7.692	0	0	0
26/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,656.0000	3,783.0000	3.474	0	0	0
26/10/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,252.0000	4,380.0000	3.010	0	0	0
26/10/2009	€ / R	2010/03/15	17.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	13.55	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
26/10/2009	€ / R	2010/03/15	10.05	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
26/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,662.0000	5,533.0000	(2.278)	0	0	0
26/10/2009	€ / R	2010/03/15	8.35	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/10/2009	€ / R	2010/03/15	11.75	Put	Currency Future	651.0000	563.0000	(13.518)	0	0	0
26/10/2009	€ / R	2010/03/15	10.90	Put	Currency Future	221.0000	177.0000	(19.910)	0	0	0
26/10/2009	€ / R	2010/03/15	10.30	Put	Currency Future	87.0000	72.0000	(17.241)	0	0	0
26/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,055.0000	7,927.0000	(1.589)	0	0	0
26/10/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,514.0000	1,632.0000	7.794	0	0	0
26/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	417.0000	459.0000	10.072	0	0	0
26/10/2009	€ / R	2010/03/15	10.90	Call	Currency Future	821.0000	905.0000	10.231	0	0	0
26/10/2009	€ / R	2010/03/15	17.30	Put	Currency Future	5,811.0000	5,683.0000	(2.203)	0	0	0
26/10/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,458.0000	3,585.0000	3.673	0	0	0
26/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	370.0000	407.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
26/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,459.0000	6,330.0000	(1.997)	0	0	0
26/10/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,228.0000	2,353.0000	5.610	0	0	0
26/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,623.0000	2,501.0000	(4.651)	0	0	0
26/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,115.0000	1,995.0000	(5.674)	0	0	0
26/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	757.0000	837.0000	10.568	0	0	13,636
26/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,653.0000	1,773.0000	7.260	0	0	0
26/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,827.0000	3,700.0000	(3.319)	0	0	0
26/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
26/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	401.0000	441.0000	9.975	0	0	0
26/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,569.0000	1,455.0000	(7.266)	0	0	0
26/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
26/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	115.0000	123.0000	6.957	0	0	0
26/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	463.0000	393.0000	(15.119)	0	0	0
26/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
26/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,454.0000	8,326.0000	(1.514)	0	0	0
26/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,472.0000	2,598.0000	5.097	0	0	0
26/10/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,050.0000	2,926.0000	(4.066)	0	0	0
26/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	304.0000	333.0000	9.539	0	0	0
26/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	617.0000	531.0000	(13.938)	0	0	0
26/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	281.0000	308.0000	9.609	0	0	0
26/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,320.0000	4,192.0000	(2.963)	0	0	0
26/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	640.0000	710.0000	10.938	0	0	0
26/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
26/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,023.0000	3,896.0000	(3.157)	0	0	0
26/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	417.0000	459.0000	10.072	0	0	0
26/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,812.0000	2,689.0000	(4.374)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	617.0000	531.0000	(13.938)	0	0	0
26/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	340.0000	282.0000	(17.059)	0	0	0
26/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,582.0000	3,457.0000	(3.490)	0	0	0
26/10/2009	€ / R 2010/03/15	12.10	Put	Currency Future	904.0000	805.0000	(10.951)	0	0	0
26/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
26/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	292.0000	320.0000	9.589	0	0	0
26/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,481.0000	1,368.0000	(7.630)	0	0	0
26/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
26/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
26/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	513.0000	571.0000	11.306	0	0	0
26/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,884.0000	1,766.0000	(6.263)	0	0	0
26/10/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,976.0000	1,857.0000	(6.022)	0	0	0
26/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
26/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	437.0000	369.0000	(15.561)	0	0	0
26/10/2009	€ / R 2010/03/15	14.15	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
26/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,225.0000	1,116.0000	(8.898)	0	0	0
26/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	452.0000	498.0000	10.177	0	0	0
26/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	134.0000	144.0000	7.463	0	0	0
26/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
26/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,390.0000	2,269.0000	(5.063)	0	0	0
26/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,793.0000	1,676.0000	(6.525)	0	0	0
26/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	224.0000	244.0000	8.929	0	0	0
26/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	829.0000	732.0000	(11.701)	0	0	0
26/10/2009	€ / R 2010/03/15	10.25	Put	Currency Future	82.0000	68.0000	(17.073)	0	0	0
26/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,876.0000	3,749.0000	(3.277)	0	0	0
26/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
26/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	121.0000	97.0000	(19.835)	0	0	0
26/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,717.0000	2,595.0000	(4.490)	0	0	0
26/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	110.0000	91.0000	(17.273)	0	0	0
26/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
26/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,339.0000	3,214.0000	(3.744)	0	0	0
26/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,680.0000	3,554.0000	(3.424)	0	0	0
26/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,468.0000	1,585.0000	7.970	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,004.0000	4,131.0000	3.172	0	0	0
26/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
26/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,907.0000	2,783.0000	(4.266)	0	0	0
26/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	181.0000	196.0000	8.287	0	0	0
26/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
26/10/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,617.0000	4,490.0000	(2.751)	0	0	0
26/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,309.0000	1,199.0000	(8.403)	0	0	0
26/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	552.0000	470.0000	(14.855)	0	0	0
26/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,778.0000	3,651.0000	(3.362)	0	0	0
26/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	188.0000	149.0000	(20.745)	0	0	0
26/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,071.0000	1,175.0000	9.711	0	0	0
26/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,667.0000	4,539.0000	(2.743)	0	0	0
26/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
26/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,014.0000	3,140.0000	4.180	0	0	0
26/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	209.0000	227.0000	8.612	0	0	13,636
26/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,766.0000	4,638.0000	(2.686)	0	0	0
26/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	888.0000	977.0000	10.023	0	0	0
26/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	297.0000	244.0000	(17.845)	0	0	0
26/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	143.0000	154.0000	7.692	0	0	0
26/10/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,764.0000	2,642.0000	(4.414)	0	0	0
26/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
26/10/2009	€ / R 2010/03/15	12.00	Call	Currency Future	328.0000	360.0000	9.756	0	0	0
26/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,209.0000	6,081.0000	(2.062)	0	0	0
26/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
26/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,202.0000	4,330.0000	3.046	0	0	0
26/10/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,985.0000	2,109.0000	6.247	0	0	0
26/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,422.0000	1,539.0000	8.228	0	0	0
26/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
26/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,033.0000	2,157.0000	6.099	0	0	0
26/10/2009	€ / R 2010/03/15	11.00	Put	Currency Future	258.0000	209.0000	(18.992)	0	0	0
26/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,419.0000	4,291.0000	(2.897)	0	0	0
26/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	697.0000	772.0000	10.760	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,568.0000	4,440.0000	(2.802)	0	0	0
26/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,839.0000	1,721.0000	(6.417)	0	0	0
26/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	385.0000	423.0000	9.870	0	0	0
26/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	537.0000	597.0000	11.173	0	0	0
26/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,130.0000	2,255.0000	5.869	0	0	0
26/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	72.0000	61.0000	(15.278)	0	0	0
26/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,729.0000	3,603.0000	(3.379)	0	0	0
26/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,109.0000	1,219.0000	9.919	0	0	0
26/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,021.0000	918.0000	(10.088)	0	0	0
26/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,436.0000	3,311.0000	(3.638)	0	0	0
26/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
26/10/2009	€ / R 2010/03/15	8.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
26/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
26/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,204.0000	8,076.0000	(1.560)	0	0	0
26/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,197.0000	1,309.0000	9.357	0	0	0
26/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
26/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,376.0000	1,492.0000	8.430	0	0	0
26/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,276.0000	2,402.0000	5.536	0	0	0
26/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
26/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,211.0000	3,337.0000	3.924	0	0	0
26/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,112.0000	3,238.0000	4.049	0	0	0
26/10/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,374.0000	2,500.0000	5.307	0	0	0
26/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,855.0000	7,727.0000	(1.630)	0	0	0
26/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,747.0000	1,869.0000	6.983	0	0	0
26/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,103.0000	4,230.0000	3.095	0	0	0
26/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,359.0000	3,486.0000	3.781	0	0	0
26/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,325.0000	2,450.0000	5.376	0	0	0
26/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,974.0000	3,847.0000	(3.196)	0	0	0
26/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,861.0000	5,733.0000	(2.184)	0	0	0
26/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,718.0000	2,844.0000	4.636	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
26/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,706.0000	3,833.0000	3.427	0	0	0
26/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	77.0000	64.0000	(16.883)	0	0	0
26/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
26/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,960.0000	5,832.0000	(2.148)	0	0	0
26/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	126.0000	135.0000	7.143	0	0	0
26/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
26/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,716.0000	4,589.0000	(2.693)	0	0	0
26/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	271.0000	296.0000	9.225	0	0	0
26/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	98.0000	81.0000	(17.347)	0	0	0
26/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,408.0000	3,535.0000	3.727	0	0	0
26/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,069.0000	1,949.0000	(5.800)	0	0	0
26/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,022.0000	1,903.0000	(5.885)	0	0	0
26/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
26/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,954.0000	4,081.0000	3.212	0	0	0
26/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,631.0000	3,505.0000	(3.470)	0	0	0
26/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,955.0000	7,827.0000	(1.609)	0	0	0
26/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,608.0000	6,480.0000	(1.937)	0	0	0
26/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,964.0000	3,090.0000	4.251	0	0	0
26/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,553.0000	8,425.0000	(1.497)	0	0	0
26/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,670.0000	2,548.0000	(4.569)	0	0	0
26/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	118.0000	126.0000	6.780	0	0	0
26/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	122.0000	131.0000	7.377	0	0	0
26/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
26/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	251.0000	274.0000	9.163	0	0	0
26/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,153.0000	1,264.0000	9.627	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
26/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,558.0000	6,430.0000	(1.952)	0	0	0
26/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,905.0000	7,777.0000	(1.619)	0	0	0
26/10/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,748.0000	1,631.0000	(6.693)	0	0	0
26/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,911.0000	5,783.0000	(2.165)	0	0	0
26/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	148.0000	159.0000	7.432	0	0	0
26/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,603.0000	8,475.0000	(1.488)	0	0	0
26/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	€ / R 2010/03/15	20.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,423.0000	2,549.0000	5.200	0	0	0
26/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,925.0000	3,798.0000	(3.236)	0	0	0
26/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	68.0000	57.0000	(16.176)	0	0	0
26/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
26/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,310.0000	3,436.0000	3.807	0	0	0
26/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,101.0000	996.0000	(9.537)	0	0	0
26/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,438.0000	1,325.0000	(7.858)	0	0	0
26/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,304.0000	8,176.0000	(1.541)	0	0	0
26/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	187.0000	203.0000	8.556	0	0	0
26/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
26/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	93.0000	102.0000	9.677	0	0	0
26/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,082.0000	2,206.0000	5.956	0	0	0
26/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,221.0000	4,093.0000	(3.032)	0	0	0
26/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
26/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,063.0000	3,189.0000	4.114	0	0	0
26/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,343.0000	2,224.0000	(5.079)	0	0	0
26/10/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,053.0000	4,181.0000	3.158	0	0	0
26/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	173.0000	136.0000	(21.387)	0	0	0
26/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	103.0000	86.0000	(16.505)	0	0	0
26/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,291.0000	3,166.0000	(3.798)	0	0	0
26/10/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	4.0000	-	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
26/10/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,468.0000	4,341.0000	(2.842)	0	0	0
26/10/2009	€ / R	2010/03/15	10.75	Call	Currency Future	923.0000	1,014.0000	9.859	0	0	0
26/10/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,309.0000	6,181.0000	(2.029)	0	0	0
26/10/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,507.0000	3,634.0000	3.621	0	0	0
26/10/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,767.0000	2,893.0000	4.554	0	0	0
26/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	€ / R	2010/03/15	8.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,795.0000	1,916.0000	6.741	0	0	0
26/10/2009	€ / R	2010/03/15	11.50	Call	Currency Future	490.0000	546.0000	11.429	0	0	24
26/10/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,369.0000	4,242.0000	(2.907)	0	0	0
26/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	491.0000	418.0000	(14.868)	0	0	0
26/10/2009	€ / R	2010/03/15	14.85	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
26/10/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,388.0000	3,263.0000	(3.689)	0	0	0
26/10/2009	€ / R	2010/03/15	9.75	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
26/10/2009	€ / R	2010/03/15	8.85	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
26/10/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,755.0000	3,883.0000	3.409	0	0	0
26/10/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,700.0000	1,821.0000	7.118	0	0	0
26/10/2009	€ / R	2010/03/15	15.75	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	€ / R	2010/03/15	8.85	Call	Currency Future	2,669.0000	2,794.0000	4.683	0	0	0
26/10/2009	€ / R	2010/03/15	8.75	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
26/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,656.0000	3,783.0000	3.474	0	0	0
26/10/2009	€ / R	2010/03/15	7.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/10/2009	€ / R	2010/03/15	9.85	Put	Currency Future	51.0000	43.0000	(15.686)	0	0	0
26/10/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,270.0000	4,143.0000	(2.974)	0	0	0
26/10/2009	€ / R	2010/03/15	10.85	Call	Currency Future	854.0000	941.0000	10.187	0	0	0
26/10/2009	€ / R	2010/03/15	10.85	Put	Currency Future	204.0000	163.0000	(20.098)	0	0	0
26/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	159.0000	124.0000	(22.013)	0	0	0
26/10/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,485.0000	3,359.0000	(3.615)	0	0	0
26/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	959.0000	1,052.0000	9.698	0	0	0
26/10/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,436.0000	2,315.0000	(4.967)	0	0	0
26/10/2009	€ / R	2010/03/15	9.70	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
26/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
26/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	194.0000	211.0000	8.763	0	0	0
26/10/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,525.0000	1,411.0000	(7.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,395.0000	1,283.0000	(8.029)	0	0	0
26/10/2009	€ / R	2010/03/15	12.85	Call	Currency Future	175.0000	189.0000	8.000	0	0	0
26/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	97.0000	106.0000	9.278	0	0	0
26/10/2009	€ / R	2010/03/15	11.35	Call	Currency Future	561.0000	624.0000	11.230	0	0	0
26/10/2009	€ / R	2010/03/15	15.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/10/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,243.0000	3,118.0000	(3.854)	0	0	0
26/10/2009	€ / R	2010/03/15	14.95	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
26/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
26/10/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,614.0000	1,498.0000	(7.187)	0	0	0
26/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,297.0000	2,178.0000	(5.181)	0	0	0
26/10/2009	€ / R	2010/03/15	13.95	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
26/10/2009	€ / R	2010/03/15	8.70	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
26/10/2009	€ / R	2010/03/15	11.25	Put	Currency Future	363.0000	303.0000	(16.529)	0	0	0
26/10/2009	€ / R	2010/03/15	16.00	Call	Currency Future	18.0000	18.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,816.0000	2,942.0000	4.474	0	0	0
26/10/2009	€ / R	2010/03/15	11.25	Call	Currency Future	613.0000	681.0000	11.093	0	0	0
26/10/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,518.0000	4,390.0000	(2.833)	0	0	0
26/10/2009	€ / R	2010/03/15	7.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	11.35	Put	Currency Future	412.0000	346.0000	(16.019)	0	0	0
26/10/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,534.0000	3,408.0000	(3.565)	0	0	0
26/10/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,805.0000	3,932.0000	3.338	0	0	0
26/10/2009	€ / R	2010/03/15	14.00	Put	Currency Future	2,576.0000	2,454.0000	(4.736)	0	0	0
26/10/2009	€ / R	2010/03/15	15.00	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
26/10/2009	€ / R	2010/03/15	14.00	Call	Currency Future	75.0000	82.0000	9.333	0	0	0
26/10/2009	€ / R	2010/03/15	11.30	Call	Currency Future	587.0000	652.0000	11.073	0	0	0
26/10/2009	€ / R	2010/03/15	11.15	Call	Currency Future	668.0000	740.0000	10.778	0	0	0
26/10/2009	€ / R	2010/03/15	11.15	Put	Currency Future	318.0000	262.0000	(17.610)	0	0	0
26/10/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,529.0000	2,408.0000	(4.784)	0	0	0
26/10/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,658.0000	1,542.0000	(6.996)	0	0	0
26/10/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,842.0000	1,964.0000	6.623	0	0	0
26/10/2009	€ / R	2010/03/15	11.30	Put	Currency Future	387.0000	324.0000	(16.279)	0	0	0
26/10/2009	€ / R	2010/03/15	10.00	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
26/10/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,160.0000	6,032.0000	(2.078)	0	0	0
26/10/2009	€ / R	2010/03/15	9.95	Put	Currency Future	57.0000	48.0000	(15.789)	0	0	0
26/10/2009	€ / R	2010/03/15	17.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,607.0000	1,726.0000	7.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/03/15	15.65	Put	Currency Future	4,171.0000	4,044.0000	(3.045)	0	0	0
26/10/2009	€ / R	2010/03/15	10.95	Call	Currency Future	789.0000	871.0000	10.393	0	0	0
26/10/2009	€ / R	2010/03/15	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	12.95	Call	Currency Future	163.0000	176.0000	7.975	0	0	0
26/10/2009	€ / R	2010/03/15	10.95	Put	Currency Future	239.0000	193.0000	(19.247)	0	0	0
26/10/2009	€ / R	2010/03/15	15.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	€ / R	2010/03/15	13.00	Call	Currency Future	158.0000	170.0000	7.595	0	0	0
26/10/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,155.0000	8,026.0000	(1.582)	0	0	0
26/10/2009	€ / R	2010/03/15	8.95	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/10/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,508.0000	6,380.0000	(1.967)	0	0	0
26/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/10/2009	€ / R	2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,560.0000	1,679.0000	7.628	0	0	0
26/10/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,252.0000	2,133.0000	(5.284)	0	0	0
26/10/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,570.0000	2,696.0000	4.903	0	0	0
26/10/2009	€ / R	2010/03/15	7.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
26/10/2009	€ / R	2010/03/15	11.65	Put	Currency Future	585.0000	500.0000	(14.530)	0	0	0
26/10/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,557.0000	3,684.0000	3.570	0	0	0
26/10/2009	€ / R	2010/03/15	17.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,521.0000	2,647.0000	4.998	0	0	0
26/10/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,409.0000	6,281.0000	(1.997)	0	0	0
26/10/2009	€ / R	2010/03/15	19.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,302.0000	4,429.0000	2.952	0	0	0
26/10/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,404.0000	8,276.0000	(1.523)	0	0	0
26/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,612.0000	5,484.0000	(2.281)	0	0	0
26/10/2009	€ / R	2010/03/15	7.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,711.0000	5,583.0000	(2.241)	0	0	0
26/10/2009	€ / R	2010/03/15	13.65	Call	Currency Future	101.0000	111.0000	9.901	0	0	0
26/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,401.0000	4,529.0000	2.908	0	0	0
26/10/2009	€ / R	2010/03/15	17.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,855.0000	3,982.0000	3.294	0	0	0
26/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,705.0000	7,577.0000	(1.661)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/03/15	10.65	Call	Currency Future	995.0000	1,091.0000	9.648	0	0	0
26/10/2009	€ / R	2010/03/15	10.65	Put	Currency Future	146.0000	113.0000	(22.603)	0	0	0
26/10/2009	€ / R	2010/03/15	11.65	Call	Currency Future	434.0000	478.0000	10.138	0	0	0
26/10/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,504.0000	8,375.0000	(1.517)	0	0	0
26/10/2009	€ / R	2010/03/15	9.65	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
26/10/2009	€ / R	2010/03/15	8.65	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
26/10/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,890.0000	2,012.0000	6.455	0	0	0
26/10/2009	€ / R	2010/03/15	8.65	Call	Currency Future	2,866.0000	2,992.0000	4.396	0	0	0
26/10/2009	€ / R	2010/03/15	18.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	19.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,606.0000	7,477.0000	(1.696)	0	0	0
26/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,010.0000	5,882.0000	(2.130)	0	0	0
26/10/2009	€ / R	2010/03/15	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,005.0000	7,877.0000	(1.599)	0	0	0
26/10/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,105.0000	7,977.0000	(1.579)	0	0	0
26/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,110.0000	5,982.0000	(2.095)	0	0	0
26/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,904.0000	4,032.0000	3.279	0	0	0
26/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,915.0000	3,041.0000	4.322	0	0	0
26/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
26/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
26/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,937.0000	2,060.0000	6.350	0	0	0
26/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,206.0000	2,087.0000	(5.394)	0	0	0
26/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	133.0000	102.0000	(23.308)	0	0	0
26/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,032.0000	1,130.0000	9.496	0	0	0
26/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	106.0000	115.0000	8.491	0	0	0
26/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,122.0000	3,994.0000	(3.105)	0	0	0
26/10/2009	€ / R	2010/06/14			Currency Future	11.6859	11.8192	1.141	11.8400	11.8400	808
26/10/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,678.0000	7,545.0000	(1.732)	0	0	0
26/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	532.0000	569.0000	6.955	0	0	0
26/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,342.0000	4,474.0000	3.040	0	0	0
26/10/2009	€ / R 2010/06/14	12.10	Put	Currency Future	916.0000	817.0000	(10.808)	0	0	0
26/10/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,426.0000	2,555.0000	5.317	0	0	0
26/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,706.0000	5,573.0000	(2.331)	0	0	0
26/10/2009	€ / R 2010/06/14	12.10	Call	Currency Future	502.0000	536.0000	6.773	0	0	0
26/10/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,406.0000	3,537.0000	3.846	0	0	0
26/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,902.0000	5,769.0000	(2.253)	0	0	0
26/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	846.0000	750.0000	(11.348)	0	0	0
26/10/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,392.0000	4,524.0000	3.005	0	0	0
26/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	38.0000	38.0000	-	0	0	0
26/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
26/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,964.0000	3,833.0000	(3.305)	0	0	0
26/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	650.0000	567.0000	(12.769)	0	0	0
26/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
26/10/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,510.0000	1,622.0000	7.417	0	0	0
26/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/10/2009	€ / R 2010/06/14	15.30	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
26/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,293.0000	4,425.0000	3.075	0	0	0
26/10/2009	€ / R 2010/06/14	13.30	Call	Currency Future	265.0000	279.0000	5.283	0	0	0
26/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	636.0000	686.0000	7.862	0	0	0
26/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,877.0000	7,744.0000	(1.688)	0	0	0
26/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,308.0000	3,439.0000	3.960	0	0	0
26/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,657.0000	5,524.0000	(2.351)	0	0	0
26/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/10/2009	€ / R 2010/06/14	17.30	Call	Currency Future	43.0000	43.0000	-	0	0	0
26/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
26/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,723.0000	3,593.0000	(3.492)	0	0	0
26/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,100.0000	1,978.0000	(5.810)	0	0	0
26/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,879.0000	1,759.0000	(6.386)	0	0	0
26/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	172.0000	142.0000	(17.442)	0	0	0
26/10/2009	€ / R 2010/06/14	10.30	Put	Currency Future	124.0000	102.0000	(17.742)	0	0	0
26/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,628.0000	7,496.0000	(1.730)	0	0	0
26/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,146.0000	4,277.0000	3.160	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/06/14	13.45	Call	Currency Future	247.0000	259.0000	4.858	0	0	0
26/10/2009	€ / R	2010/06/14	19.45	Put	Currency Future	7,777.0000	7,644.0000	(1.710)	0	0	0
26/10/2009	€ / R	2010/06/14	13.45	Put	Currency Future	2,011.0000	1,890.0000	(6.017)	0	0	0
26/10/2009	€ / R	2010/06/14	13.55	Call	Currency Future	236.0000	247.0000	4.661	0	0	0
26/10/2009	€ / R	2010/06/14	10.45	Put	Currency Future	152.0000	125.0000	(17.763)	0	0	0
26/10/2009	€ / R	2010/06/14	8.55	Call	Currency Future	3,161.0000	3,291.0000	4.113	0	0	0
26/10/2009	€ / R	2010/06/14	7.45	Call	Currency Future	4,244.0000	4,375.0000	3.087	0	0	0
26/10/2009	€ / R	2010/06/14	9.55	Call	Currency Future	2,183.0000	2,312.0000	5.909	0	0	0
26/10/2009	€ / R	2010/06/14	10.45	Call	Currency Future	1,387.0000	1,494.0000	7.714	0	0	0
26/10/2009	€ / R	2010/06/14	11.30	Call	Currency Future	825.0000	892.0000	8.121	0	0	0
26/10/2009	€ / R	2010/06/14	8.55	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
26/10/2009	€ / R	2010/06/14	9.45	Call	Currency Future	2,280.0000	2,409.0000	5.658	0	0	0
26/10/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,308.0000	1,411.0000	7.875	0	0	0
26/10/2009	€ / R	2010/06/14	7.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/10/2009	€ / R	2010/06/14	9.55	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
26/10/2009	€ / R	2010/06/14	9.45	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
26/10/2009	€ / R	2010/06/14	11.60	Put	Currency Future	593.0000	514.0000	(13.322)	0	0	0
26/10/2009	€ / R	2010/06/14	9.40	Call	Currency Future	2,328.0000	2,458.0000	5.584	0	0	0
26/10/2009	€ / R	2010/06/14	8.45	Call	Currency Future	3,259.0000	3,390.0000	4.020	0	0	0
26/10/2009	€ / R	2010/06/14	9.40	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
26/10/2009	€ / R	2010/06/14	8.45	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
26/10/2009	€ / R	2010/06/14	10.40	Call	Currency Future	1,428.0000	1,536.0000	7.563	0	0	0
26/10/2009	€ / R	2010/06/14	15.45	Put	Currency Future	3,867.0000	3,737.0000	(3.362)	0	0	0
26/10/2009	€ / R	2010/06/14	11.60	Call	Currency Future	679.0000	733.0000	7.953	0	0	0
26/10/2009	€ / R	2010/06/14	10.35	Put	Currency Future	133.0000	110.0000	(17.293)	0	0	0
26/10/2009	€ / R	2010/06/14	15.45	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
26/10/2009	€ / R	2010/06/14	11.30	Put	Currency Future	439.0000	372.0000	(15.262)	0	0	0
26/10/2009	€ / R	2010/06/14	10.35	Call	Currency Future	1,469.0000	1,579.0000	7.488	0	0	0
26/10/2009	€ / R	2010/06/14	13.50	Put	Currency Future	2,056.0000	1,934.0000	(5.934)	0	0	0
26/10/2009	€ / R	2010/06/14	9.35	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
26/10/2009	€ / R	2010/06/14	19.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	9.35	Call	Currency Future	2,377.0000	2,507.0000	5.469	0	0	0
26/10/2009	€ / R	2010/06/14	8.50	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
26/10/2009	€ / R	2010/06/14	13.35	Call	Currency Future	259.0000	272.0000	5.019	0	0	0
26/10/2009	€ / R	2010/06/14	8.50	Call	Currency Future	3,210.0000	3,340.0000	4.050	0	0	0
26/10/2009	€ / R	2010/06/14	15.35	Call	Currency Future	107.0000	110.0000	2.804	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/06/14	7.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/10/2009	€ / R	2010/06/14	13.35	Put	Currency Future	1,923.0000	1,803.0000	(6.240)	0	0	0
26/10/2009	€ / R	2010/06/14	7.50	Call	Currency Future	4,195.0000	4,326.0000	3.123	0	0	0
26/10/2009	€ / R	2010/06/14	17.35	Call	Currency Future	42.0000	42.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	17.45	Call	Currency Future	40.0000	40.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	15.35	Put	Currency Future	3,771.0000	3,641.0000	(3.447)	0	0	0
26/10/2009	€ / R	2010/06/14	9.50	Call	Currency Future	2,231.0000	2,360.0000	5.782	0	0	0
26/10/2009	€ / R	2010/06/14	8.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
26/10/2009	€ / R	2010/06/14	19.50	Put	Currency Future	7,827.0000	7,694.0000	(1.699)	0	0	0
26/10/2009	€ / R	2010/06/14	8.35	Call	Currency Future	3,357.0000	3,488.0000	3.902	0	0	0
26/10/2009	€ / R	2010/06/14	9.50	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
26/10/2009	€ / R	2010/06/14	7.35	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	€ / R	2010/06/14	10.50	Put	Currency Future	162.0000	133.0000	(17.901)	0	0	0
26/10/2009	€ / R	2010/06/14	13.40	Put	Currency Future	1,967.0000	1,846.0000	(6.151)	0	0	0
26/10/2009	€ / R	2010/06/14	17.50	Put	Currency Future	5,853.0000	5,720.0000	(2.272)	0	0	0
26/10/2009	€ / R	2010/06/14	13.40	Call	Currency Future	253.0000	265.0000	4.743	0	0	0
26/10/2009	€ / R	2010/06/14	17.50	Call	Currency Future	39.0000	39.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	10.40	Put	Currency Future	142.0000	117.0000	(17.606)	0	0	0
26/10/2009	€ / R	2010/06/14	15.50	Put	Currency Future	3,916.0000	3,785.0000	(3.345)	0	0	0
26/10/2009	€ / R	2010/06/14	15.40	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
26/10/2009	€ / R	2010/06/14	15.50	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
26/10/2009	€ / R	2010/06/14	15.40	Put	Currency Future	3,819.0000	3,689.0000	(3.404)	0	0	0
26/10/2009	€ / R	2010/06/14	13.50	Call	Currency Future	242.0000	253.0000	4.545	0	0	0
26/10/2009	€ / R	2010/06/14	17.40	Call	Currency Future	41.0000	41.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,347.0000	1,453.0000	7.869	0	0	0
26/10/2009	€ / R	2010/06/14	19.40	Put	Currency Future	7,728.0000	7,595.0000	(1.721)	0	0	0
26/10/2009	€ / R	2010/06/14	17.45	Put	Currency Future	5,804.0000	5,671.0000	(2.292)	0	0	0
26/10/2009	€ / R	2010/06/14	19.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	11.90	Put	Currency Future	779.0000	685.0000	(12.067)	0	0	0
26/10/2009	€ / R	2010/06/14	17.40	Put	Currency Future	5,755.0000	5,622.0000	(2.311)	0	0	0
26/10/2009	€ / R	2010/06/14	11.90	Call	Currency Future	565.0000	604.0000	6.903	0	0	0
26/10/2009	€ / R	2010/06/14	19.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/10/2009	€ / R	2010/06/14	19.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/10/2009	€ / R	2010/06/14	11.50	Put	Currency Future	539.0000	464.0000	(13.915)	0	0	0
26/10/2009	€ / R	2010/06/14	11.50	Call	Currency Future	725.0000	783.0000	8.000	0	0	0
26/10/2009	€ / R	2010/06/14	11.35	Put	Currency Future	463.0000	394.0000	(14.903)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	749.0000	809.0000	8.011	0	0	0
26/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	488.0000	417.0000	(14.549)	0	0	0
26/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	774.0000	836.0000	8.010	0	0	0
26/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	799.0000	863.0000	8.010	0	0	0
26/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	513.0000	440.0000	(14.230)	0	0	0
26/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	702.0000	758.0000	7.977	0	0	0
26/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	566.0000	489.0000	(13.604)	0	0	0
26/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	231.0000	241.0000	4.329	0	0	0
26/10/2009	€ / R 2010/06/14	19.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
26/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,235.0000	2,111.0000	(5.548)	0	0	0
26/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	221.0000	231.0000	4.525	0	0	0
26/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
26/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	36.0000	36.0000	-	0	0	0
26/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,109.0000	3,978.0000	(3.188)	0	0	0
26/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	207.0000	171.0000	(17.391)	0	0	0
26/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,193.0000	1,290.0000	8.131	0	0	0
26/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
26/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,999.0000	4,129.0000	3.251	0	0	0
26/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
26/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,013.0000	3,144.0000	4.348	0	0	0
26/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	2,037.0000	2,166.0000	6.333	0	0	0
26/10/2009	€ / R 2010/06/14	17.70	Put	Currency Future	6,050.0000	5,916.0000	(2.215)	0	0	0
26/10/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,926.0000	7,793.0000	(1.678)	0	0	0
26/10/2009	€ / R 2010/06/14	19.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,097.0000	4,227.0000	3.173	0	0	0
26/10/2009	€ / R 2010/06/14	15.60	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
26/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,145.0000	2,022.0000	(5.734)	0	0	0
26/10/2009	€ / R 2010/06/14	15.60	Put	Currency Future	4,012.0000	3,881.0000	(3.265)	0	0	0
26/10/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,952.0000	5,818.0000	(2.251)	0	0	0
26/10/2009	€ / R 2010/06/14	17.60	Call	Currency Future	37.0000	37.0000	-	0	0	0
26/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	183.0000	151.0000	(17.486)	0	0	0
26/10/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,269.0000	1,370.0000	7.959	0	0	0
26/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
26/10/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,112.0000	3,242.0000	4.177	0	0	0
26/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	2,134.0000	2,263.0000	6.045	0	0	0
26/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
26/10/2009	€ / R	2010/06/14	19.70	Put	Currency Future	8,026.0000	7,893.0000	(1.657)	0	0	0
26/10/2009	€ / R	2010/12/13			Currency Future	0.0000	12.1870	100.000	0.0000	0.0000	0
26/10/2009	€ / R	2010/12/13	12.05	Call	Currency Future	0.0000	948.0000	100.000	0	0	0
26/10/2009	€ / R	2010/12/13	12.05	Put	Currency Future	0.0000	811.0000	100.000	0	0	0
26/10/2009	AL13	2009/11/05			Index Future	249.0230	248.8510	(0.069)	0.0000	0.0000	10
26/10/2009	AL7T	2010/02/04			Index Future	314.0740	318.1510	1.298	320.0200	319.3800	24
26/10/2009	ALBI	2009/11/05			Index Future	291.9480	290.4400	(0.517)	290.4700	290.4700	712
26/10/2009	ALBI	2010/02/04			Index Future	297.2230	295.6850	(0.517)	0.0000	0.0000	6
26/10/2009	ALBI	2010/05/06			Index Future	302.5700	301.0550	(0.501)	0.0000	0.0000	0
26/10/2009	ALBI	2010/08/05			Index Future	308.0670	306.5650	(0.488)	0.0000	0.0000	0
26/10/2009	CRD1	2009/11/05			Index Future	127.1100	126.8740	(0.186)	0.0000	0.0000	2
26/10/2009	CRD1	2010/02/04			Index Future	129.4060	129.1650	(0.186)	0.0000	0.0000	0
26/10/2009	CRD1	2010/05/06			Index Future	131.8860	131.6390	(0.187)	0.0000	0.0000	0
26/10/2009	GOVI	2009/11/05			jGovi	293.6685	292.1790	(0.507)	0.0000	0.0000	691
26/10/2009	GOVI	2010/02/04			jGovi	298.9750	297.4555	(0.508)	0.0000	0.0000	0
26/10/2009	GOVI	2010/05/06			jGovi	304.7035	303.1540	(0.509)	0.0000	0.0000	0
26/10/2009	GOVI	2010/08/05			jGovi	309.9820	308.5500	(0.462)	0.0000	0.0000	0
26/10/2009	ILBI	2009/11/05			Index Future	364.5840	364.5300	(0.015)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ILBI	2010/02/04			Index Future	371.1900	371.1310	(0.016)	371.1100	371.1100	409
26/10/2009	J153	2010/08/31			jSwap	7.3245	7.4292	1.430	0.0000	0.0000	0
26/10/2009	J157	2015/09/15			jSwap	8.8650	8.9280	0.711	0.0000	0.0000	0
26/10/2009	J186	2026/12/21			jSwap	8.6360	8.7280	1.065	0.0000	0.0000	0
26/10/2009	J201	2014/12/22			jSwap	8.7020	8.7630	0.701	0.0000	0.0000	0
26/10/2009	J203	2017/09/15			jSwap	8.9960	9.0640	0.756	0.0000	0.0000	0
26/10/2009	J204	2018/12/21			jSwap	8.9620	9.0290	0.748	0.0000	0.0000	0
26/10/2009	J207	2020/01/15			jSwap	8.9910	9.0520	0.678	0.0000	0.0000	0
26/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
26/10/2009	JFRA	2009/11/05			jFra	7.2990	7.3480	0.671	0.0000	0.0000	0
26/10/2009	JFRA	2010/02/04			jFra	7.1100	7.1590	0.689	0.0000	0.0000	0
26/10/2009	JFRA	2010/05/06			jFra	7.2620	7.3170	0.757	0.0000	0.0000	0
26/10/2009	JFRA	2010/08/05			jFra	7.5630	7.6150	0.688	0.0000	0.0000	0
26/10/2009	JFRA	2010/11/04			jFra	7.9100	7.9610	0.645	0.0000	0.0000	0
26/10/2009	JN02	2009/11/05			jNote	7.8530	7.9070	0.688	0.0000	0.0000	0
26/10/2009	JN02	2010/02/04			jNote	8.0760	8.1330	0.706	0.0000	0.0000	0
26/10/2009	JN05	2009/11/05			jNote	8.7230	8.7890	0.757	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
26/10/2009	JN05	2010/02/04			jNote	8.8490	8.9150	0.746	0.0000	0.0000	0
26/10/2009	JN10	2009/11/05			jNote	8.9630	9.0280	0.725	0.0000	0.0000	0
26/10/2009	JN10	2010/02/04			jNote	9.0240	9.0880	0.709	0.0000	0.0000	0
26/10/2009	JROD	2009/10/30			jRod	6.7960	6.7940	(0.029)	0.0000	0.0000	0
26/10/2009	JROD	2009/11/30			jRod	6.8580	6.8420	(0.233)	0.0000	0.0000	0
26/10/2009	JROD	2009/12/31			jRod	7.0510	7.0570	0.085	0.0000	0.0000	0
26/10/2009	OTH1	2009/11/05			Index Future	282.4900	280.8970	(0.564)	0.0000	0.0000	3
26/10/2009	OTH1	2010/02/04			Index Future	287.5930	285.9700	(0.564)	0.0000	0.0000	0
26/10/2009	OTH1	2010/05/06			Index Future	293.1040	291.4480	(0.565)	0.0000	0.0000	0
26/10/2009	R153	2009/11/05			Bond Future	7.3750	7.5030	1.736	0.0000	0.0000	0
26/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	702.0000	804.0000	14.530	0	0	0
26/10/2009	R155	2009/11/05			Bond Future	7.5940	7.6700	1.001	7.6000	7.6000	0
26/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	34.0000	54.0000	58.824	0	0	0
26/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	307.0000	194.0000	(36.808)	0	0	0
26/10/2009	R155	2010/02/04			Bond Future	0.0000	7.7210	100.000	0.0000	0.0000	0
26/10/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	0.0000	1,367.0000	100.000	0	0	0
26/10/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	0.0000	1,032.0000	100.000	0	0	0
26/10/2009	R157	2009/11/05			Bond Future	8.6260	8.7150	1.032	0.0000	0.0000	8,713
26/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,969.0000	6,425.0000	7.639	0	0	0
26/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R157	2010/02/04			Bond Future	8.7320	8.8270	1.088	0.0000	0.0000	70

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,112.0000	5,532.0000	8.216	0	0	0
26/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	157.0000	111.0000	(29.299)	0	0	0
26/10/2009	R157	2010/05/06			Bond Future	8.8170	8.9190	1.157	0.0000	0.0000	0
26/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,721.0000	3,013.0000	10.731	0	0	0
26/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,218.0000	1,031.0000	(15.353)	0	0	0
26/10/2009	R157	2010/08/05			Bond Future	8.8750	8.9840	1.228	0.0000	0.0000	0
26/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,072.0000	1,837.0000	(11.342)	0	0	0
26/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,635.0000	2,890.0000	9.677	0	0	0
26/10/2009	R186	2009/11/05			Bond Future	9.2090	9.3090	1.086	9.2700	9.2700	11,680
26/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,256.0000	2,966.0000	31.472	0	0	5,000
26/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	299.0000	91.0000	(69.565)	0	0	0
26/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,812.0000	15,730.0000	6.198	0	0	0
26/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,405.0000	5,289.0000	20.068	0	0	240
26/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
26/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	39.0000	5.0000	(87.179)	0	0	0
26/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,641.0000	18,559.0000	5.204	0	0	0
26/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
26/10/2009	R186	2010/02/04			Bond Future	9.2700	9.3730	1.111	0.0000	0.0000	81
26/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,190.0000	11,035.0000	8.292	0	0	0
26/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	282.0000	194.0000	(31.206)	0	0	0
26/10/2009	R186	2010/05/06			Bond Future	9.3230	9.4290	1.137	0.0000	0.0000	0
26/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,607.0000	6,165.0000	9.952	0	0	0
26/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,647.0000	2,259.0000	(14.658)	0	0	0
26/10/2009	R186	2010/08/05			Bond Future	9.3620	9.4720	1.175	0.0000	0.0000	0
26/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,319.0000	5,806.0000	9.156	0	0	0
26/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,318.0000	3,835.0000	(11.186)	0	0	0
26/10/2009	R201	2009/11/05			Bond Future	8.6950	8.7840	1.024	0.0000	0.0000	488
26/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,007.0000	5,368.0000	7.210	0	0	0
26/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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26/10/2009	R201	2010/02/04			Bond Future	8.7910	8.8870	1.092	0.0000	0.0000	0
26/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	38.0000	25.0000	(34.211)	0	0	0
26/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,216.0000	5,575.0000	6.883	0	0	0
26/10/2009	R201	2010/05/06			Bond Future	8.8750	8.9770	1.149	0.0000	0.0000	0
26/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	911.0000	771.0000	(15.368)	0	0	0
26/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,315.0000	2,552.0000	10.238	0	0	0
26/10/2009	R201	2010/08/05			Bond Future	8.9310	9.0410	1.232	0.0000	0.0000	0
26/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,744.0000	1,923.0000	10.264	0	0	0
26/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	1,988.0000	1,779.0000	(10.513)	0	0	0
26/10/2009	R203	2009/11/05			Bond Future	9.1540	9.2430	0.972	0.0000	0.0000	1,570
26/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,374.0000	9,847.0000	5.046	0	0	0
26/10/2009	R203	2010/02/04			Bond Future	9.2470	9.3400	1.006	0.0000	0.0000	0
26/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,781.0000	6,219.0000	7.577	0	0	0
26/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	146.0000	103.0000	(29.452)	0	0	0
26/10/2009	R203	2010/05/06			Bond Future	9.3240	9.4220	1.051	0.0000	0.0000	0
26/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,105.0000	3,398.0000	9.436	0	0	0
26/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,452.0000	1,252.0000	(13.774)	0	0	0
26/10/2009	R203	2010/08/05			Bond Future	9.3800	9.4830	1.098	0.0000	0.0000	0
26/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,422.0000	2,175.0000	(10.198)	0	0	0
26/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,063.0000	3,320.0000	8.390	0	0	0
26/10/2009	R204	2009/11/05			Bond Future	9.1620	9.2520	0.982	0.0000	0.0000	3,669
26/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,337.0000	10,858.0000	5.040	0	0	0
26/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R204	2010/02/04			Bond Future	9.2420	9.3350	1.006	0.0000	0.0000	0
26/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,338.0000	6,814.0000	7.510	0	0	0
26/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	174.0000	124.0000	(28.736)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	R204	2010/05/06			Bond Future	9.3130	9.4100	1.042	0.0000	0.0000	0
26/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,367.0000	3,682.0000	9.356	0	0	0
26/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,610.0000	1,390.0000	(13.665)	0	0	0
26/10/2009	R204	2010/08/05			Bond Future	9.3650	9.4670	1.089	0.0000	0.0000	0
26/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,354.0000	3,631.0000	8.259	0	0	0
26/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,728.0000	2,454.0000	(10.044)	0	0	0
26/10/2009	R206	2009/11/05			Bond Future	8.7570	8.8470	1.028	8.7900	8.7900	1,121
26/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,324.0000	4,625.0000	6.961	0	0	0
26/10/2009	R206	2010/02/04			Bond Future	8.8720	8.9690	1.093	8.9400	8.9400	2
26/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	69.0000	49.0000	(28.986)	0	0	0
26/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,542.0000	4,828.0000	6.297	0	0	0
26/10/2009	R206	2010/05/06			Bond Future	8.9810	9.0850	1.158	0.0000	0.0000	0
26/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,167.0000	1,027.0000	(11.997)	0	0	0
26/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,861.0000	2,031.0000	9.135	0	0	0
26/10/2009	R206	2010/08/05			Bond Future	9.0620	9.1750	1.247	0.0000	0.0000	0
26/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,547.0000	1,387.0000	(10.343)	0	0	0
26/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,721.0000	1,879.0000	9.181	0	0	0
26/10/2009	R207	2009/11/05			Bond Future	9.3220	9.4210	1.062	0.0000	0.0000	600
26/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,681.0000	12,262.0000	4.974	0	0	0
26/10/2009	R207	2010/02/04			Bond Future	9.4000	9.5030	1.096	0.0000	0.0000	0
26/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	137.0000	93.0000	(32.117)	0	0	0
26/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,134.0000	7,683.0000	7.696	0	0	0
26/10/2009	R207	2010/05/06			Bond Future	9.4710	9.5790	1.140	0.0000	0.0000	0
26/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,886.0000	1,616.0000	(14.316)	0	0	0
26/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,150.0000	3,490.0000	10.794	0	0	0



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26/10/2009	R207	2010/08/05			Bond Future	9.5270	9.6390	1.176	0.0000	0.0000	0
26/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,195.0000	3,492.0000	9.296	0	0	0
26/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,045.0000	2,722.0000	(10.608)	0	0	0
26/10/2009	R208	2009/11/05			Bond Future	9.3110	9.4110	1.074	0.0000	0.0000	5,008
26/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,275.0000	10,881.0000	5.898	0	0	0
26/10/2009	R208	2010/02/04			Bond Future	9.3840	9.4870	1.098	0.0000	0.0000	0
26/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,822.0000	6,350.0000	9.069	0	0	0
26/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	301.0000	216.0000	(28.239)	0	0	0
26/10/2009	R208	2010/05/06			Bond Future	9.4470	9.5540	1.133	0.0000	0.0000	0
26/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,175.0000	3,518.0000	10.803	0	0	0
26/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,005.0000	1,722.0000	(14.115)	0	0	0
26/10/2009	R208	2010/08/05			Bond Future	9.4940	9.6050	1.169	0.0000	0.0000	0
26/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,270.0000	2,930.0000	(10.398)	0	0	0
26/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,235.0000	3,534.0000	9.243	0	0	0
26/10/2009	R209	2009/11/05			Bond Future	8.8060	8.9060	1.136	0.0000	0.0000	3,565
26/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	307.0000	443.0000	44.300	0	0	0
26/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,830.0000	1,174.0000	(35.847)	0	0	0
26/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,949.0000	6,157.0000	(11.397)	0	0	0
26/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	11,762.0000	12,554.0000	6.734	0	0	0
26/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,354.0000	15,146.0000	5.518	0	0	0
26/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
26/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	2,970
26/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,071.0000	17,862.0000	4.634	0	0	0
26/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2009	R209	2010/02/04			Bond Future	8.8440	8.9460	1.153	0.0000	0.0000	0
26/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	288.0000	349.0000	21.181	0	0	0
26/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,587.0000	7,847.0000	(8.618)	0	0	0

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26/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,116.0000	12,891.0000	6.397	0	0	0
26/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	73.0000	46.0000	(36.986)	0	0	2,500
26/10/2009	R209	2010/05/06			Bond Future	8.8740	8.9790	1.183	0.0000	0.0000	0
26/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,958.0000	1,645.0000	(15.986)	0	0	0
26/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,002.0000	5,508.0000	10.116	0	0	0
26/10/2009	R209	2010/08/05			Bond Future	8.8920	9.0000	1.215	0.0000	0.0000	0
26/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,708.0000	5,133.0000	9.027	0	0	0
26/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,580.0000	3,167.0000	(11.536)	0	0	0
26/10/2009	TRT1	2009/11/05			Index Future	290.0020	288.5340	(0.506)	0.0000	0.0000	100
26/10/2009	TRT1	2010/02/04			Index Future	295.2420	293.7450	(0.507)	0.0000	0.0000	0
26/10/2009	TRT1	2010/05/06			Index Future	300.8990	299.3720	(0.507)	0.0000	0.0000	0
26/10/2009	ZAAD	2009/12/14			Currency Future	6.9293	7.0041	1.079	7.0200	6.9300	10,405
26/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	90.0000	107.0000	18.889	0	0	0
26/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	431.0000	494.0000	14.617	0	0	0
26/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	118.0000	141.0000	19.492	0	0	0
26/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	69.0000	82.0000	18.841	0	0	0
26/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,531.0000	1,605.0000	4.833	0	0	0
26/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,921.0000	5,846.0000	(1.267)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	890.0000	961.0000	7.978	0	0	0
26/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	699.0000	769.0000	10.014	0	0	0
26/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	561.0000	628.0000	11.943	0	0	0
26/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	94.0000	75.0000	(20.213)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	390.0000	328.0000	(15.897)	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
26/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,431.0000	1,506.0000	5.241	0	0	0
26/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,476.0000	1,402.0000	(5.014)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	653.0000	722.0000	10.567	0	0	0
26/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	145.0000	118.0000	(18.621)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	311.0000	253.0000	(18.650)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,771.0000	3,696.0000	(1.989)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	473.0000	538.0000	13.742	0	0	0
26/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	175.0000	222.0000	26.857	0	0	0
26/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,429.0000	2,504.0000	3.088	0	0	0
26/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,581.0000	1,655.0000	4.681	0	0	0
26/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	38.0000	29.0000	(23.684)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	90.0000	107.0000	18.889	0	0	0
26/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,671.0000	5,596.0000	(1.323)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	987.0000	1,059.0000	7.295	0	0	0
26/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,471.0000	7,396.0000	(1.004)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,771.0000	5,696.0000	(1.300)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	653.0000	722.0000	10.567	0	0	0
26/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	153.0000	190.0000	24.183	0	0	0
26/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	205.0000	157.0000	(23.415)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,774.0000	1,699.0000	(4.228)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,671.0000	3,596.0000	(2.043)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	174.0000	136.0000	(21.839)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	153.0000	190.0000	24.183	0	0	0
26/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	109.0000	87.0000	(20.183)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	794.0000	865.0000	8.942	0	0	0
26/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,171.0000	4,096.0000	(1.798)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,575.0000	1,501.0000	(4.698)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,471.0000	5,396.0000	(1.371)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,427.0000	1,352.0000	(5.256)	0	0	0
26/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,771.0000	7,696.0000	(0.965)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	431.0000	494.0000	14.617	0	0	0
26/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	311.0000	253.0000	(18.650)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	81.0000	64.0000	(20.988)	0	0	0
26/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,672.0000	2,597.0000	(2.807)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	746.0000	816.0000	9.383	0	0	0
26/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	517.0000	583.0000	12.766	0	0	0
26/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	174.0000	136.0000	(21.839)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	239.0000	292.0000	22.176	0	0	0
26/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	70.0000	55.0000	(21.429)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,571.0000	3,496.0000	(2.100)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,079.0000	6,154.0000	1.234	0	0	0
26/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,229.0000	4,304.0000	1.773	0	0	0
26/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,675.0000	1,600.0000	(4.478)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	103.0000	123.0000	19.417	0	0	0
26/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	27.0000	21.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,529.0000	2,604.0000	2.966	0	0	0
26/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,921.0000	2,847.0000	(2.533)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,329.0000	2,404.0000	3.220	0	0	0
26/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	746.0000	816.0000	9.383	0	0	0
26/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	274.0000	219.0000	(20.073)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	607.0000	675.0000	11.203	0	0	0
26/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,180.0000	1,106.0000	(6.271)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	239.0000	292.0000	22.176	0	0	0
26/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,571.0000	7,496.0000	(0.991)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	389.0000	451.0000	15.938	0	0	0
26/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	79.0000	94.0000	18.987	0	0	0
26/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,830.0000	1,905.0000	4.098	0	0	0
26/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	349.0000	409.0000	17.192	0	0	0
26/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,421.0000	4,346.0000	(1.696)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,671.0000	7,596.0000	(0.978)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	350.0000	290.0000	(17.143)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	109.0000	87.0000	(20.183)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,571.0000	5,496.0000	(1.346)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,471.0000	3,396.0000	(2.161)	0	0	0
26/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	841.0000	913.0000	8.561	0	0	0
26/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	60.0000	47.0000	(21.667)	0	0	0
26/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	134.0000	161.0000	20.149	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	311.0000	368.0000	18.328	0	0	0
26/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,329.0000	3,404.0000	2.253	0	0	0
26/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,429.0000	3,504.0000	2.187	0	0	0
26/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,579.0000	4,654.0000	1.638	0	0	0
26/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,229.0000	3,304.0000	2.323	0	0	0
26/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,332.0000	1,406.0000	5.556	0	0	0
26/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	238.0000	187.0000	(21.429)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	274.0000	329.0000	20.073	0	0	0
26/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,481.0000	1,556.0000	5.064	0	0	0
26/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,529.0000	3,604.0000	2.125	0	0	0
26/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,079.0000	3,154.0000	2.436	0	0	0
26/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,279.0000	3,354.0000	2.287	0	0	0
26/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,879.0000	4,954.0000	1.537	0	0	0
26/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	118.0000	141.0000	19.492	0	0	0
26/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,829.0000	4,904.0000	1.553	0	0	0
26/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,421.0000	3,346.0000	(2.192)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,229.0000	2,304.0000	3.365	0	0	0
26/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,379.0000	6,454.0000	1.176	0	0	0
26/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	61.0000	71.0000	16.393	0	0	0
26/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	175.0000	222.0000	26.857	0	0	0
26/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,526.0000	1,451.0000	(4.915)	0	0	0
26/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,421.0000	7,346.0000	(1.011)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,429.0000	4,504.0000	1.693	0	0	0
26/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	238.0000	187.0000	(21.429)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,379.0000	3,454.0000	2.220	0	0	0
26/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	431.0000	367.0000	(14.849)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	126.0000	102.0000	(19.048)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	607.0000	675.0000	11.203	0	0	0
26/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,233.0000	1,307.0000	6.002	0	0	0
26/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,329.0000	6,404.0000	1.185	0	0	0
26/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	27.0000	21.0000	(22.222)	0	0	0
26/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	205.0000	256.0000	24.878	0	0	0
26/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,479.0000	2,554.0000	3.025	0	0	0
26/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	349.0000	409.0000	17.192	0	0	0
26/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	938.0000	1,010.0000	7.676	0	0	0
26/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	517.0000	583.0000	12.766	0	0	0
26/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	70.0000	55.0000	(21.429)	0	0	0
26/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,279.0000	4,354.0000	1.753	0	0	0
26/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,880.0000	1,955.0000	3.989	0	0	0
26/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,479.0000	4,554.0000	1.674	0	0	0
26/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,579.0000	3,654.0000	2.096	0	0	0
26/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	38.0000	29.0000	(23.684)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	205.0000	256.0000	24.878	0	0	0
26/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	81.0000	64.0000	(20.988)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,421.0000	5,346.0000	(1.384)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,036.0000	1,109.0000	7.046	0	0	0
26/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	126.0000	102.0000	(19.048)	0	0	0
26/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,479.0000	3,554.0000	2.156	0	0	0
26/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	311.0000	368.0000	18.328	0	0	0
26/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	145.0000	118.0000	(18.621)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,121.0000	4,046.0000	(1.820)	0	0	0
26/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	561.0000	628.0000	11.943	0	0	0
26/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,621.0000	5,546.0000	(1.334)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,521.0000	3,446.0000	(2.130)	0	0	0
26/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,622.0000	2,547.0000	(2.860)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
26/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,521.0000	5,446.0000	(1.358)	0	0	0
26/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,131.0000	1,057.0000	(6.543)	0	0	0
26/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,521.0000	7,446.0000	(0.997)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,579.0000	2,654.0000	2.908	0	0	0
26/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,279.0000	2,354.0000	3.291	0	0	0
26/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,721.0000	3,646.0000	(2.016)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,923.0000	1,849.0000	(3.848)	0	0	0
26/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,921.0000	3,846.0000	(1.913)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,721.0000	5,646.0000	(1.311)	0	0	0
26/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0



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26/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,724.0000	1,650.0000	(4.292)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,529.0000	4,604.0000	1.656	0	0	0
26/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,080.0000	2,154.0000	3.558	0	0	0
26/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,079.0000	4,154.0000	1.839	0	0	0
26/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,282.0000	1,356.0000	5.772	0	0	0
26/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,721.0000	7,646.0000	(0.971)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,329.0000	4,404.0000	1.733	0	0	0
26/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,621.0000	3,546.0000	(2.071)	0	0	0
26/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,621.0000	7,546.0000	(0.984)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,625.0000	1,550.0000	(4.615)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,382.0000	1,456.0000	5.355	0	0	0
26/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,379.0000	4,454.0000	1.713	0	0	0
26/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,379.0000	2,454.0000	3.153	0	0	0
26/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,871.0000	3,796.0000	(1.937)	0	0	0
26/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,871.0000	5,796.0000	(1.277)	0	0	0
26/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,871.0000	7,796.0000	(0.953)	0	0	0
26/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,921.0000	7,846.0000	(0.947)	0	0	0
26/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,085.0000	1,158.0000	6.728	0	0	0
26/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,973.0000	1,899.0000	(3.751)	0	0	0
26/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0

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26/10/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	3,971.0000	3,896.0000	(1.889)	0	0	0
26/10/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	5,971.0000	5,896.0000	(1.256)	0	0	0
26/10/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	7,971.0000	7,896.0000	(0.941)	0	0	0
26/10/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	3,029.0000	3,104.0000	2.476	0	0	0
26/10/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	4,029.0000	4,104.0000	1.862	0	0	0
26/10/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	3,129.0000	3,204.0000	2.397	0	0	0
26/10/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	4,129.0000	4,204.0000	1.816	0	0	0
26/10/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	2,130.0000	2,204.0000	3.474	0	0	0
26/10/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,134.0000	1,208.0000	6.526	0	0	0
26/10/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	2,030.0000	2,104.0000	3.645	0	0	0
26/10/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,179.0000	3,254.0000	2.359	0	0	0
26/10/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,179.0000	2,254.0000	3.442	0	0	0
26/10/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,183.0000	1,257.0000	6.255	0	0	0
26/10/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	1,824.0000	1,749.0000	(4.112)	0	0	0
26/10/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,179.0000	4,254.0000	1.795	0	0	0
26/10/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,874.0000	1,799.0000	(4.002)	0	0	0
26/10/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	5,821.0000	5,746.0000	(1.288)	0	0	0
26/10/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	3,821.0000	3,746.0000	(1.963)	0	0	0
26/10/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	7,821.0000	7,746.0000	(0.959)	0	0	0

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26/10/2009	ZAAD	2010/03/15			Currency Future	6.9787	7.0549	1.092	7.0200	7.0200	8,128
26/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,622.0000	5,546.0000	(1.352)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,580.0000	2,656.0000	2.946	0	0	0
26/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,472.0000	7,396.0000	(1.017)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	0.0000	3,055.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	217.0000	185.0000	(14.747)	0	0	0
26/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,480.0000	2,556.0000	3.065	0	0	0
26/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	577.0000	636.0000	10.225	0	0	0
26/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,479.0000	4,555.0000	1.697	0	0	0
26/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	954.0000	1,026.0000	7.547	0	0	0
26/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,329.0000	3,405.0000	2.283	0	0	0
26/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,947.0000	1,873.0000	(3.801)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	196.0000	166.0000	(15.306)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,389.0000	1,464.0000	5.400	0	0	0
26/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,479.0000	3,555.0000	2.185	0	0	0
26/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,422.0000	5,346.0000	(1.402)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,922.0000	5,846.0000	(1.283)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	0.0000	2,058.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	264.0000	227.0000	(14.015)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	405.0000	454.0000	12.099	0	0	0
26/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	289.0000	249.0000	(13.841)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

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26/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,426.0000	3,351.0000	(2.189)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,925.0000	3,849.0000	(1.936)	0	0	0
26/10/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	0.0000	25.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	346.0000	390.0000	12.717	0	0	0
26/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	268.0000	304.0000	13.433	0	0	0
26/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,622.0000	7,546.0000	(0.997)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,559.0000	1,486.0000	(4.682)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,704.0000	1,630.0000	(4.343)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
26/10/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	0.0000	1,970.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	504.0000	559.0000	10.913	0	0	0
26/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,625.0000	3,550.0000	(2.069)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,526.0000	3,450.0000	(2.155)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	375.0000	421.0000	12.267	0	0	0
26/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,097.0000	1,171.0000	6.746	0	0	0
26/10/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	98.0000	81.0000	(17.347)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,522.0000	7,446.0000	(1.010)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	196.0000	166.0000	(15.306)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,463.0000	1,391.0000	(4.921)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,672.0000	5,596.0000	(1.340)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,082.0000	2,158.0000	3.650	0	0	0
26/10/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	0.0000	4,055.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	292.0000	331.0000	13.356	0	0	0
26/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	75.0000	62.0000	(17.333)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,655.0000	1,582.0000	(4.411)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	540.0000	597.0000	10.556	0	0	0
26/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	654.0000	717.0000	9.633	0	0	0
26/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,379.0000	3,455.0000	2.249	0	0	0
26/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,586.0000	1,661.0000	4.729	0	0	0
26/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,672.0000	7,596.0000	(0.991)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,079.0000	3,155.0000	2.468	0	0	0
26/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	470.0000	523.0000	11.277	0	0	0
26/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	437.0000	488.0000	11.670	0	0	0
26/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
26/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,429.0000	3,505.0000	2.216	0	0	0
26/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,922.0000	7,846.0000	(0.959)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	375.0000	421.0000	12.267	0	0	0
26/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,379.0000	4,455.0000	1.736	0	0	0
26/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,522.0000	5,446.0000	(1.376)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,675.0000	3,599.0000	(2.068)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	864.0000	934.0000	8.102	0	0	0
26/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,380.0000	2,456.0000	3.193	0	0	0
26/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,422.0000	7,346.0000	(1.024)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
26/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	176.0000	149.0000	(15.341)	0	0	0
26/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	352.0000	304.0000	(13.636)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,487.0000	1,563.0000	5.111	0	0	0
26/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,579.0000	4,655.0000	1.660	0	0	0
26/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,340.0000	1,415.0000	5.597	0	0	0
26/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,179.0000	4,255.0000	1.819	0	0	0
26/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,229.0000	4,305.0000	1.797	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	777.0000	845.0000	8.752	0	0	0
26/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
26/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
26/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	158.0000	133.0000	(15.823)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	141.0000	118.0000	(16.312)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	49.0000	40.0000	(18.367)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	111.0000	92.0000	(17.117)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,579.0000	3,655.0000	2.123	0	0	0
26/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
26/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,179.0000	3,255.0000	2.391	0	0	0
26/10/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	65.0000	53.0000	(18.462)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,331.0000	2,407.0000	3.260	0	0	0
26/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,279.0000	4,355.0000	1.776	0	0	0
26/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	694.0000	758.0000	9.222	0	0	0
26/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,389.0000	1,464.0000	5.400	0	0	0
26/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	437.0000	488.0000	11.670	0	0	0
26/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,537.0000	1,612.0000	4.880	0	0	0
26/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,329.0000	4,405.0000	1.756	0	0	0
26/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,825.0000	3,749.0000	(1.987)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,279.0000	3,355.0000	2.318	0	0	0
26/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	125.0000	105.0000	(16.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,822.0000	5,746.0000	(1.305)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	240.0000	205.0000	(14.583)	0	0	0
26/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	231.0000	259.0000	12.121	0	0	0
26/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,822.0000	7,746.0000	(0.972)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	0.0000	3,948.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,722.0000	5,646.0000	(1.328)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	125.0000	105.0000	(16.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	821.0000	889.0000	8.283	0	0	0
26/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	158.0000	133.0000	(15.823)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	57.0000	46.0000	(19.298)	0	0	0
26/10/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	0.0000	5,946.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	735.0000	801.0000	8.980	0	0	0
26/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	735.0000	801.0000	8.980	0	0	0
26/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,722.0000	7,646.0000	(0.984)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	318.0000	360.0000	13.208	0	0	0
26/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	57.0000	46.0000	(19.298)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,849.0000	1,775.0000	(4.002)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	86.0000	71.0000	(17.442)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	615.0000	676.0000	9.919	0	0	0
26/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,181.0000	2,257.0000	3.485	0	0	0
26/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,725.0000	3,649.0000	(2.040)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,572.0000	5,496.0000	(1.364)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,194.0000	1,268.0000	6.198	0	0	0
26/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,572.0000	7,496.0000	(1.004)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,752.0000	1,679.0000	(4.167)	0	0	0
26/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	504.0000	559.0000	10.913	0	0	0
26/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,281.0000	2,357.0000	3.332	0	0	0
26/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,079.0000	4,155.0000	1.863	0	0	0
26/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,576.0000	3,500.0000	(2.125)	0	0	0
26/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	821.0000	889.0000	8.283	0	0	0
26/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
26/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	909.0000	979.0000	7.701	0	0	0
26/10/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	0.0000	7,946.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,476.0000	3,400.0000	(2.186)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,429.0000	4,505.0000	1.716	0	0	0
26/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
26/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,511.0000	1,438.0000	(4.831)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,472.0000	5,396.0000	(1.389)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,607.0000	1,534.0000	(4.543)	0	0	0
26/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,529.0000	4,605.0000	1.678	0	0	0
26/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,438.0000	1,513.0000	5.216	0	0	0
26/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,530.0000	2,606.0000	3.004	0	0	0
26/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,430.0000	2,506.0000	3.128	0	0	0
26/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,000.0000	1,074.0000	7.400	0	0	0
26/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
26/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,529.0000	3,605.0000	2.154	0	0	0
26/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,291.0000	1,366.0000	5.809	0	0	0
26/10/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,229.0000	3,305.0000	2.354	0	0	0
26/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,875.0000	3,799.0000	(1.961)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,898.0000	1,824.0000	(3.899)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,872.0000	5,796.0000	(1.294)	0	0	0
26/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,872.0000	7,796.0000	(0.965)	0	0	0
26/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,029.0000	4,105.0000	1.886	0	0	0
26/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,029.0000	3,105.0000	2.509	0	0	0
26/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,972.0000	7,896.0000	(0.953)	0	0	0
26/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,972.0000	5,896.0000	(1.273)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,032.0000	2,108.0000	3.740	0	0	0
26/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,048.0000	1,122.0000	7.061	0	0	0
26/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
26/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,974.0000	3,898.0000	(1.912)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,996.0000	1,922.0000	(3.707)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,772.0000	7,696.0000	(0.978)	0	0	0
26/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,772.0000	5,696.0000	(1.317)	0	0	0
26/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,231.0000	2,307.0000	3.407	0	0	0
26/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,242.0000	1,317.0000	6.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
26/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,801.0000	1,727.0000	(4.109)	0	0	0
26/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,775.0000	3,699.0000	(2.013)	0	0	0
26/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
26/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,145.0000	1,219.0000	6.463	0	0	0
26/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,129.0000	4,205.0000	1.841	0	0	0
26/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,129.0000	3,205.0000	2.429	0	0	0
26/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,132.0000	2,207.0000	3.518	0	0	0
26/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14			Currency Future	7.0175	7.0939	1.089	7.1000	7.1000	1,250
26/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,544.0000	3,469.0000	(2.116)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,273.0000	2,349.0000	3.344	0	0	0
26/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	206.0000	179.0000	(13.107)	0	0	0
26/10/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	0.0000	312.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,437.0000	1,512.0000	5.219	0	0	0
26/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
26/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	524.0000	573.0000	9.351	0	0	0
26/10/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	390.0000	431.0000	10.513	0	0	0
26/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,621.0000	1,550.0000	(4.380)	0	0	0
26/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,784.0000	7,707.0000	(0.989)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	323.0000	287.0000	(11.146)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
26/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
26/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
26/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,268.0000	4,344.0000	1.781	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	0.0000	406.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,668.0000	1,597.0000	(4.257)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,268.0000	3,345.0000	2.356	0	0	0
26/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,785.0000	5,709.0000	(1.314)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	440.0000	484.0000	10.000	0	0	0
26/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,593.0000	3,518.0000	(2.087)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,472.0000	2,548.0000	3.074	0	0	0
26/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,809.0000	1,738.0000	(3.925)	0	0	0
26/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,422.0000	2,498.0000	3.138	0	0	0
26/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,468.0000	4,544.0000	1.701	0	0	0
26/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,715.0000	1,644.0000	(4.140)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,468.0000	3,544.0000	2.191	0	0	0
26/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,735.0000	5,659.0000	(1.325)	0	0	0
26/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,857.0000	1,785.0000	(3.877)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,934.0000	7,857.0000	(0.971)	0	0	0
26/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
26/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
26/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	467.0000	513.0000	9.850	0	0	0
26/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,643.0000	3,568.0000	(2.059)	0	0	0
26/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,485.0000	1,561.0000	5.118	0	0	0
26/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,734.0000	7,657.0000	(0.996)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	187.0000	161.0000	(13.904)	0	0	0
26/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,291.0000	1,366.0000	5.809	0	0	0
26/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,242.0000	1,318.0000	6.119	0	0	0

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26/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
26/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	249.0000	219.0000	(12.048)	0	0	0
26/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,635.0000	5,559.0000	(1.349)	0	0	0
26/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,518.0000	4,594.0000	1.682	0	0	0
26/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	2,000.0000	1,928.0000	(3.600)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	618.0000	672.0000	8.738	0	0	0
26/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
26/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,536.0000	5,459.0000	(1.391)	0	0	0
26/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
26/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,224.0000	2,300.0000	3.417	0	0	0
26/10/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
26/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,634.0000	7,557.0000	(1.009)	0	0	0
26/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,742.0000	3,666.0000	(2.031)	0	0	0
26/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,218.0000	4,294.0000	1.802	0	0	0
26/10/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,940.0000	3,864.0000	(1.929)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,486.0000	5,409.0000	(1.404)	0	0	0
26/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
26/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	151.0000	129.0000	(14.570)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	273.0000	240.0000	(12.088)	0	0	0
26/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	227.0000	198.0000	(12.775)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,791.0000	3,716.0000	(1.978)	0	0	0
26/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,935.0000	5,859.0000	(1.281)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	586.0000	638.0000	8.874	0	0	0
26/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,388.0000	1,463.0000	5.403	0	0	0
26/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,885.0000	5,809.0000	(1.291)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,218.0000	3,295.0000	2.393	0	0	0
26/10/2009	ZAAD	2010/06/14	12.95	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
26/10/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	0.0000	7,907.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	554.0000	605.0000	9.206	0	0	0
26/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	415.0000	457.0000	10.120	0	0	0
26/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	652.0000	708.0000	8.589	0	0	0
26/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,586.0000	5,509.0000	(1.378)	0	0	0
26/10/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	0.0000	1,976.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
26/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	297.0000	263.0000	(11.448)	0	0	0
26/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	495.0000	542.0000	9.495	0	0	0
26/10/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,584.0000	7,507.0000	(1.015)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,484.0000	7,407.0000	(1.029)	0	0	0
26/10/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	0.0000	3,914.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,368.0000	3,444.0000	2.257	0	0	0
26/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,495.0000	3,420.0000	(2.146)	0	0	0
26/10/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	0.0000	5,909.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	135.0000	114.0000	(15.556)	0	0	0
26/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
26/10/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,372.0000	2,448.0000	3.204	0	0	0
26/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,884.0000	7,807.0000	(0.977)	0	0	0
26/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,574.0000	1,504.0000	(4.447)	0	0	0
26/10/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	168.0000	144.0000	(14.286)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,890.0000	3,815.0000	(1.928)	0	0	0
26/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,521.0000	2,597.0000	3.015	0	0	0
26/10/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,146.0000	1,221.0000	6.545	0	0	0
26/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

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26/10/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	0.0000	1,125.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,368.0000	4,444.0000	1.740	0	0	0
26/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,118.0000	4,194.0000	1.846	0	0	0
26/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
26/10/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,534.0000	7,457.0000	(1.022)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,119.0000	3,195.0000	2.437	0	0	0
26/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,534.0000	1,610.0000	4.954	0	0	0
26/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,418.0000	3,494.0000	2.224	0	0	0
26/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	0.0000	4,094.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,418.0000	4,494.0000	1.720	0	0	0
26/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,518.0000	3,594.0000	2.160	0	0	0
26/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,125.0000	2,201.0000	3.576	0	0	0
26/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,952.0000	1,880.0000	(3.689)	0	0	0
26/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
26/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	0.0000	3,095.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,098.0000	1,173.0000	6.831	0	0	0
26/10/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	0.0000	2,102.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
26/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/10/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,076.0000	2,151.0000	3.613	0	0	0
26/10/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
26/10/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,905.0000	1,832.0000	(3.832)	0	0	0
26/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,841.0000	3,765.0000	(1.979)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/10/2009	ZAAD 2010/06/14	10.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/10/2009	ZAAD 2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/10/2009	ZAAD 2010/06/14	5.85	Call	Currency Future	1,194.0000	1,269.0000	6.281	0	0	0
26/10/2009	ZAAD 2010/06/14	4.85	Call	Currency Future	2,174.0000	2,250.0000	3.496	0	0	0
26/10/2009	ZAAD 2010/06/14	2.85	Call	Currency Future	4,168.0000	4,244.0000	1.823	0	0	0
26/10/2009	ZAAD 2010/06/14	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/10/2009	ZAAD 2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD 2010/06/14	3.85	Call	Currency Future	3,169.0000	3,245.0000	2.398	0	0	0
26/10/2009	ZAAD 2010/06/14	12.85	Put	Currency Future	5,835.0000	5,759.0000	(1.302)	0	0	0
26/10/2009	ZAAD 2010/06/14	8.85	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
26/10/2009	ZAAD 2010/06/14	14.85	Put	Currency Future	7,834.0000	7,757.0000	(0.983)	0	0	0
26/10/2009	ZAAD 2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/10/2009	ZAAD 2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/10/2009	ZAAD 2010/06/14	2.95	Call	Currency Future	4,068.0000	4,144.0000	1.868	0	0	0
26/10/2009	ZAAD 2010/06/14	3.95	Call	Currency Future	3,069.0000	3,145.0000	2.476	0	0	0

**Grand Total:** **1,055,977**