



Derivatives High/Low Report

High/Low for 28/10/2009

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
28/10/2009	\$ / R 2009/12/14			Currency Future	7.7279	7.8433	1.493	7.8600	7.7100	357,284
28/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
28/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,572.0000	4,457.0000	(2.515)	0	0	0
28/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,781.0000	1,667.0000	(6.401)	0	0	0
28/10/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,772.0000	5,657.0000	(1.992)	0	0	0
28/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,222.0000	7,107.0000	(1.592)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	159.0000	121.0000	(23.899)	0	0	0
28/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	233.0000	180.0000	(22.747)	0	0	0
28/10/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,472.0000	4,357.0000	(2.572)	0	0	0
28/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	477.0000	393.0000	(17.610)	0	0	0
28/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,430.0000	1,545.0000	8.042	0	0	0
28/10/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	287.0000	364.0000	26.829	0	0	39
28/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	105.0000	136.0000	29.524	0	0	0
28/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,672.0000	4,557.0000	(2.461)	0	0	0
28/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	889.0000	1,000.0000	12.486	0	0	0
28/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,672.0000	7,557.0000	(1.499)	0	0	0
28/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,479.0000	1,595.0000	7.843	0	0	0
28/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	211.0000	273.0000	29.384	0	0	0
28/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,672.0000	5,557.0000	(2.028)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	86.0000	112.0000	30.233	0	0	0
28/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,928.0000	3,043.0000	3.928	0	0	0
28/10/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	142.0000	183.0000	28.873	0	0	200
28/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	686.0000	590.0000	(13.994)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	730.0000	632.0000	(13.425)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	32.0000	42.0000	31.250	0	0	0
28/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,072.0000	4,957.0000	(2.267)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,922.0000	3,807.0000	(2.932)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,728.0000	2,843.0000	4.216	0	0	0
28/10/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,022.0000	6,907.0000	(1.638)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	233.0000	180.0000	(22.747)	0	0	200
28/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	616.0000	719.0000	16.721	0	0	0
28/10/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	77.0000	101.0000	31.169	0	0	100
28/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	211.0000	273.0000	29.384	0	0	0
28/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,872.0000	6,757.0000	(1.673)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	558.0000	468.0000	(16.129)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	58.0000	75.0000	29.310	0	0	247
28/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,004.0000	899.0000	(10.458)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
28/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,425.0000	2,310.0000	(4.742)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,522.0000	7,407.0000	(1.529)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	65.0000	46.0000	(29.231)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,472.0000	5,357.0000	(2.102)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,486.0000	1,374.0000	(7.537)	0	0	0
28/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	263.0000	203.0000	(22.814)	0	0	0
28/10/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,978.0000	2,094.0000	5.865	0	0	0
28/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	493.0000	589.0000	19.473	0	0	0
28/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	22.0000	29.0000	31.818	0	0	15,512
28/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,127.0000	2,013.0000	(5.360)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	191.0000	247.0000	29.319	0	0	0
28/10/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,978.0000	3,093.0000	3.862	0	0	0
28/10/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,428.0000	3,543.0000	3.355	0	0	0
28/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,778.0000	2,893.0000	4.140	0	0	0
28/10/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	95.0000	123.0000	29.474	0	0	0
28/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,572.0000	7,457.0000	(1.519)	0	0	0
28/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,729.0000	1,844.0000	6.651	0	0	0
28/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
28/10/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,272.0000	4,157.0000	(2.692)	0	0	0
28/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,478.0000	2,593.0000	4.641	0	0	0
28/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	63.0000	83.0000	31.746	0	0	50
28/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	517.0000	430.0000	(16.828)	0	0	0
28/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,195.0000	1,086.0000	(9.121)	0	0	0
28/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,127.0000	2,013.0000	(5.360)	0	0	0
28/10/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,972.0000	4,857.0000	(2.313)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,222.0000	4,107.0000	(2.724)	0	0	0
28/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,428.0000	4,543.0000	2.597	0	0	0
28/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	455.0000	548.0000	20.440	0	0	0
28/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	86.0000	112.0000	30.233	0	0	87
28/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	642.0000	548.0000	(14.642)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,172.0000	4,057.0000	(2.756)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,622.0000	3,507.0000	(3.175)	0	0	0
28/10/2009	\$ / R 2009/12/14	4.75	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
28/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,128.0000	2,243.0000	5.404	0	0	0
28/10/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	77.0000	55.0000	(28.571)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	558.0000	468.0000	(16.129)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	70.0000	92.0000	31.429	0	0	0
28/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,276.0000	2,161.0000	(5.053)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	232.0000	302.0000	30.172	0	0	1,000
28/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	263.0000	203.0000	(22.814)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,004.0000	899.0000	(10.458)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,132.0000	1,246.0000	10.071	0	0	0
28/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	364.0000	290.0000	(20.330)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	204.0000	159.0000	(22.059)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	139.0000	105.0000	(24.460)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	47.0000	62.0000	31.915	0	0	0
28/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,147.0000	1,039.0000	(9.416)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,772.0000	3,657.0000	(3.049)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,078.0000	2,193.0000	5.534	0	0	0
28/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,226.0000	2,112.0000	(5.121)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	128.0000	166.0000	29.688	157	157	2,670
28/10/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,272.0000	5,157.0000	(2.181)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	43.0000	56.0000	30.233	0	0	0
28/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
28/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,122.0000	5,007.0000	(2.245)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,178.0000	4,293.0000	2.753	0	0	0
28/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

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28/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	400.0000	323.0000	(19.250)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	349.0000	433.0000	24.069	0	0	747
28/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	191.0000	247.0000	29.319	0	0	10
28/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	774.0000	675.0000	(12.791)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	25.0000	32.0000	28.000	0	0	0
28/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,372.0000	3,257.0000	(3.410)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,678.0000	2,793.0000	4.294	0	0	0
28/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,082.0000	1,197.0000	10.628	0	0	0
28/10/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,478.0000	3,593.0000	3.306	0	0	0
28/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,328.0000	3,443.0000	3.456	0	0	0
28/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,195.0000	1,086.0000	(9.121)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	63.0000	83.0000	31.746	0	0	0
28/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,731.0000	1,618.0000	(6.528)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	25.0000	32.0000	28.000	0	0	0
28/10/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,322.0000	6,207.0000	(1.819)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,328.0000	2,443.0000	4.940	0	0	0
28/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	686.0000	590.0000	(13.994)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,372.0000	7,257.0000	(1.560)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	121.0000	90.0000	(25.620)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	142.0000	183.0000	28.873	0	0	0
28/10/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	52.0000	68.0000	30.769	0	0	0
28/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,682.0000	1,569.0000	(6.718)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,078.0000	3,193.0000	3.736	0	0	0
28/10/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,330.0000	1,445.0000	8.647	0	0	0
28/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	173.0000	222.0000	28.324	0	0	0
28/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	90.0000	65.0000	(27.778)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	364.0000	290.0000	(20.330)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	642.0000	548.0000	(14.642)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
28/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,873.0000	2,758.0000	(4.003)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,422.0000	3,307.0000	(3.361)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	295.0000	228.0000	(22.712)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	70.0000	92.0000	31.429	0	0	0
28/10/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,437.0000	1,325.0000	(7.794)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,325.0000	2,211.0000	(4.903)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,372.0000	5,257.0000	(2.141)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,822.0000	4,707.0000	(2.385)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,428.0000	2,543.0000	4.736	0	0	0
28/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,172.0000	7,057.0000	(1.603)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	260
28/10/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	774.0000	675.0000	(12.791)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,572.0000	3,457.0000	(3.219)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,147.0000	1,039.0000	(9.416)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,278.0000	3,393.0000	3.508	0	0	0
28/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	865.0000	763.0000	(11.792)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,472.0000	3,357.0000	(3.312)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,522.0000	3,407.0000	(3.265)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,722.0000	5,607.0000	(2.010)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	795.0000	904.0000	13.711	0	0	0
28/10/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,622.0000	7,507.0000	(1.509)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,322.0000	4,207.0000	(2.661)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,823.0000	2,708.0000	(4.074)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	819.0000	719.0000	(12.210)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,872.0000	3,757.0000	(2.970)	0	0	0
28/10/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,278.0000	2,393.0000	5.048	0	0	0
28/10/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	418.0000	508.0000	21.531	0	0	13,513
28/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	259.0000	332.0000	28.185	0	0	0
28/10/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	46.0000	31.0000	(32.609)	0	0	0
28/10/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,524.0000	2,410.0000	(4.517)	0	0	0
28/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,322.0000	8,207.0000	(1.382)	0	0	0
28/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,422.0000	6,307.0000	(1.791)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	383.0000	470.0000	22.715	0	0	21
28/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	181.0000	139.0000	(23.204)	0	0	0
28/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	52.0000	68.0000	30.769	0	0	0
28/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	17.0000	10.0000	(41.176)	0	0	0
28/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,280.0000	1,395.0000	8.984	0	0	0
28/10/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,579.0000	1,694.0000	7.283	0	0	0
28/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,779.0000	1,894.0000	6.464	0	0	0
28/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,584.0000	1,471.0000	(7.134)	0	0	0
28/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
28/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,622.0000	5,507.0000	(2.046)	0	0	0
28/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,222.0000	6,107.0000	(1.848)	0	0	0
28/10/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,578.0000	2,693.0000	4.461	0	0	0
28/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,778.0000	3,893.0000	3.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	317.0000	398.0000	25.552	0	0	0
28/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,528.0000	2,643.0000	4.549	0	0	0
28/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	32.0000	42.0000	31.250	0	0	0
28/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,723.0000	2,609.0000	(4.187)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,572.0000	4,457.0000	(2.515)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,122.0000	4,007.0000	(2.790)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,928.0000	2,044.0000	6.017	0	0	0
28/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	105.0000	77.0000	(26.667)	0	0	10
28/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	116.0000	150.0000	29.310	0	0	100
28/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	8.0000	11.0000	37.500	0	0	3,000
28/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,624.0000	2,509.0000	(4.383)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
28/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	984.0000	1,098.0000	11.585	0	0	0
28/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	100
28/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,528.0000	3,643.0000	3.260	0	0	0
28/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	438.0000	357.0000	(18.493)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,388.0000	1,277.0000	(7.997)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,022.0000	5,907.0000	(1.910)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,722.0000	3,607.0000	(3.090)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	600.0000	508.0000	(15.333)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	4.0000	6.0000	50.000	0	0	11,185
28/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,773.0000	2,658.0000	(4.147)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	8.0000	5.0000	(37.500)	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
28/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,422.0000	8,307.0000	(1.365)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,722.0000	6,607.0000	(1.711)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	105.0000	77.0000	(26.667)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	438.0000	357.0000	(18.493)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,176.0000	2,062.0000	(5.239)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,772.0000	4,657.0000	(2.410)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	936.0000	1,049.0000	12.073	0	0	0
28/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,122.0000	7,007.0000	(1.615)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	116.0000	150.0000	29.310	0	0	0
28/10/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
28/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,872.0000	5,757.0000	(1.958)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	17.0000	10.0000	(41.176)	0	0	0
28/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,529.0000	1,644.0000	7.521	0	0	0
28/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,291.0000	1,181.0000	(8.521)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,072.0000	3,957.0000	(2.824)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	795.0000	904.0000	13.711	0	0	0
28/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,722.0000	8,607.0000	(1.319)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,829.0000	1,944.0000	6.288	0	0	0
28/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,099.0000	992.0000	(9.736)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,272.0000	6,157.0000	(1.834)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	574.0000	674.0000	17.422	0	0	0
28/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	27.0000	35.0000	29.630	0	0	75
28/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,584.0000	1,471.0000	(7.134)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,622.0000	5,507.0000	(2.046)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,828.0000	2,943.0000	4.066	0	0	0
28/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
28/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,072.0000	6,957.0000	(1.626)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,578.0000	3,693.0000	3.214	0	0	0
28/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,572.0000	8,457.0000	(1.342)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	383.0000	470.0000	22.715	0	0	0
28/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,822.0000	3,707.0000	(3.009)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,222.0000	8,107.0000	(1.399)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,678.0000	3,793.0000	3.127	0	0	0
28/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	46.0000	31.0000	(32.609)	0	0	5,100
28/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,472.0000	8,357.0000	(1.357)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,878.0000	1,994.0000	6.177	0	0	0
28/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,822.0000	6,707.0000	(1.686)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	749.0000	856.0000	14.286	0	0	0
28/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,472.0000	6,357.0000	(1.777)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
28/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,372.0000	5,257.0000	(2.141)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,922.0000	4,807.0000	(2.336)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,128.0000	3,243.0000	3.676	0	0	0
28/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	26.0000	16.0000	(38.462)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
28/10/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,972.0000	3,857.0000	(2.895)	0	0	0
28/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,122.0000	4,007.0000	(2.790)	0	0	0
28/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,878.0000	2,993.0000	3.996	0	0	0
28/10/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,572.0000	6,457.0000	(1.750)	0	0	0
28/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	13.0000	17.0000	30.769	0	0	100
28/10/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	911.0000	808.0000	(11.306)	0	0	0
28/10/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,972.0000	5,857.0000	(1.926)	0	0	0
28/10/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,072.0000	5,957.0000	(1.894)	0	0	0
28/10/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,422.0000	7,307.0000	(1.549)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	704.0000	810.0000	15.057	0	0	0
28/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	329.0000	258.0000	(21.581)	0	0	100
28/10/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,772.0000	8,657.0000	(1.311)	0	0	0
28/10/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,122.0000	8,007.0000	(1.416)	0	0	0
28/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	232.0000	302.0000	30.172	0	0	0
28/10/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
28/10/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,679.0000	1,794.0000	6.849	0	0	0
28/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	157.0000	201.0000	28.025	0	0	1,700
28/10/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	911.0000	808.0000	(11.306)	0	0	0
28/10/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,375.0000	2,261.0000	(4.800)	0	0	0
28/10/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,622.0000	8,507.0000	(1.334)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,772.0000	6,657.0000	(1.698)	0	0	0
28/10/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,122.0000	6,007.0000	(1.878)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	204.0000	159.0000	(22.059)	0	0	0
28/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
28/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,077.0000	1,964.0000	(5.441)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,099.0000	992.0000	(9.736)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,172.0000	6,057.0000	(1.863)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,922.0000	5,807.0000	(1.942)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,830.0000	1,717.0000	(6.175)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,872.0000	4,757.0000	(2.360)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
28/10/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,380.0000	1,495.0000	8.333	0	0	0
28/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,622.0000	6,507.0000	(1.737)	0	0	0
28/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,672.0000	8,557.0000	(1.326)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,722.0000	4,607.0000	(2.435)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,123.0000	3,008.0000	(3.682)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,672.0000	6,557.0000	(1.724)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,572.0000	5,457.0000	(2.064)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,172.0000	4,057.0000	(2.756)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,372.0000	4,257.0000	(2.630)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,243.0000	1,133.0000	(8.850)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,828.0000	3,943.0000	3.004	0	0	0
28/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,486.0000	1,374.0000	(7.537)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,978.0000	1,865.0000	(5.713)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,172.0000	8,057.0000	(1.407)	0	0	0
28/10/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,272.0000	8,157.0000	(1.390)	0	0	0
28/10/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	2,028.0000	2,144.0000	5.720	0	0	0
28/10/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,228.0000	3,343.0000	3.563	0	0	0
28/10/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	574.0000	674.0000	17.422	0	0	0
28/10/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,231.0000	1,346.0000	9.342	0	0	0
28/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	43.0000	56.0000	30.233	0	0	0
28/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	27.0000	35.0000	29.630	0	0	0
28/10/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	865.0000	763.0000	(11.792)	0	0	0
28/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,731.0000	1,618.0000	(6.528)	0	0	0
28/10/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,323.0000	3,207.0000	(3.491)	0	0	0
28/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,728.0000	3,843.0000	3.085	0	0	0
28/10/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,228.0000	2,343.0000	5.162	0	0	0
28/10/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	139.0000	105.0000	(24.460)	0	0	0
28/10/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,522.0000	6,407.0000	(1.763)	0	0	0
28/10/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,879.0000	1,766.0000	(6.014)	0	0	0
28/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	958.0000	853.0000	(10.960)	0	0	0
28/10/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	29.0000	38.0000	31.034	0	0	0
28/10/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,672.0000	3,557.0000	(3.132)	0	0	0
28/10/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,072.0000	7,957.0000	(1.425)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,878.0000	3,993.0000	2.965	0	0	0
28/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,522.0000	8,407.0000	(1.349)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,474.0000	2,360.0000	(4.608)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	204.0000	159.0000	(22.059)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,629.0000	1,744.0000	7.060	0	0	0
28/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,628.0000	2,743.0000	4.376	0	0	0
28/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
28/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	232.0000	302.0000	30.172	0	0	0
28/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,628.0000	3,743.0000	3.170	0	0	0
28/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,243.0000	1,133.0000	(8.850)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,425.0000	2,310.0000	(4.742)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,023.0000	2,908.0000	(3.804)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,323.0000	3,207.0000	(3.491)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,922.0000	4,807.0000	(2.336)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	32.0000	21.0000	(34.375)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,073.0000	2,958.0000	(3.742)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	35.0000	46.0000	31.429	0	0	0
28/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,181.0000	1,296.0000	9.738	0	0	0
28/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,372.0000	8,257.0000	(1.374)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
28/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	660.0000	764.0000	15.758	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
28/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,923.0000	2,808.0000	(3.934)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,535.0000	1,423.0000	(7.296)	0	0	0
28/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,822.0000	7,707.0000	(1.470)	0	0	0
28/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,072.0000	3,957.0000	(2.824)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,052.0000	945.0000	(10.171)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,073.0000	2,958.0000	(3.742)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,922.0000	3,807.0000	(2.932)	0	0	0
28/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,372.0000	6,257.0000	(1.805)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,522.0000	4,407.0000	(2.543)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	841.0000	951.0000	13.080	0	0	0
28/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,388.0000	1,277.0000	(7.997)	0	0	0
28/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	35.0000	46.0000	31.429	0	0	0
28/10/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,322.0000	5,207.0000	(2.161)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	958.0000	853.0000	(10.960)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
28/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,228.0000	4,343.0000	2.720	0	0	0
28/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,378.0000	2,493.0000	4.836	0	0	0
28/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,122.0000	5,007.0000	(2.245)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,622.0000	4,507.0000	(2.488)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,378.0000	3,493.0000	3.404	0	0	0
28/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.35	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
28/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,633.0000	1,520.0000	(6.920)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	4,078.0000	4,193.0000	2.820	0	0	0
28/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,273.0000	3,157.0000	(3.544)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,072.0000	4,957.0000	(2.267)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,674.0000	2,559.0000	(4.301)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,822.0000	5,707.0000	(1.975)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,173.0000	3,057.0000	(3.656)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,226.0000	2,112.0000	(5.121)	0	0	0
28/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,022.0000	3,907.0000	(2.859)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	1,929.0000	1,815.0000	(5.910)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	317.0000	398.0000	25.552	0	0	0
28/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,574.0000	2,459.0000	(4.468)	0	0	0
28/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,222.0000	5,107.0000	(2.202)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	936.0000	1,049.0000	12.073	0	0	0
28/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	7,922.0000	7,807.0000	(1.452)	0	0	0
28/10/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	7,772.0000	7,657.0000	(1.480)	0	0	0
28/10/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	533.0000	631.0000	18.386	0	0	0
28/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,328.0000	4,443.0000	2.657	0	0	0
28/10/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	100
28/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,622.0000	4,507.0000	(2.488)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,378.0000	4,493.0000	2.627	0	0	0
28/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.35	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
28/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,022.0000	7,907.0000	(1.434)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	3,028.0000	3,143.0000	3.798	0	0	0
28/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	4,028.0000	4,143.0000	2.855	0	0	0
28/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,978.0000	4,093.0000	2.891	0	0	0
28/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	1,033.0000	1,147.0000	11.036	0	0	0
28/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,978.0000	1,865.0000	(5.713)	0	0	0
28/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	7,972.0000	7,857.0000	(1.443)	0	0	0
28/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,178.0000	4,293.0000	2.753	0	0	0
28/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,278.0000	2,393.0000	5.048	0	0	0
28/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,172.0000	5,057.0000	(2.224)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,278.0000	3,393.0000	3.508	0	0	0
28/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,372.0000	4,257.0000	(2.630)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,474.0000	2,360.0000	(4.608)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,181.0000	1,296.0000	9.738	0	0	0
28/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,278.0000	4,393.0000	2.688	0	0	0
28/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	7,872.0000	7,757.0000	(1.461)	0	0	0
28/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,178.0000	3,293.0000	3.619	0	0	0
28/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,879.0000	1,766.0000	(6.014)	0	0	0
28/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,973.0000	2,858.0000	(3.868)	0	0	0
28/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,178.0000	2,293.0000	5.280	0	0	0
28/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,522.0000	5,407.0000	(2.083)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,422.0000	4,307.0000	(2.601)	0	0	0
28/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,280.0000	1,395.0000	8.984	0	0	0
28/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,722.0000	7,607.0000	(1.489)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,572.0000	3,457.0000	(3.219)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	9,530
28/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,375.0000	2,261.0000	(4.800)	0	0	0
28/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,822.0000	3,707.0000	(3.009)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,223.0000	3,107.0000	(3.599)	0	0	0
28/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,028.0000	1,914.0000	(5.621)	0	0	0
28/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,823.0000	2,708.0000	(4.074)	0	0	0
28/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	4,128.0000	4,243.0000	2.786	0	0	0
28/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,928.0000	2,044.0000	6.017	0	0	0
28/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,928.0000	4,043.0000	2.928	0	0	0
28/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,928.0000	3,043.0000	3.928	0	0	0
28/10/2009	\$ / R	2010/03/15			Currency Future	7.8621	7.9793	1.491	7.9800	7.8900	30,842
28/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	435.0000	503.0000	15.632	0	0	10
28/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	323.0000	274.0000	(15.170)	0	0	100
28/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,145.0000	2,037.0000	(5.035)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,955.0000	3,840.0000	(2.908)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,996.0000	4,880.0000	(2.322)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,813.0000	2,930.0000	4.159	0	0	0
28/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,116.0000	2,233.0000	5.529	0	0	0
28/10/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	171.0000	197.0000	15.205	0	0	0
28/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,672.0000	1,567.0000	(6.280)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,362.0000	3,248.0000	(3.391)	0	0	0
28/10/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	103.0000	119.0000	15.534	0	0	0
28/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,017.0000	2,133.0000	5.751	0	0	0
28/10/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	37.0000	30.0000	(18.919)	0	0	0
28/10/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	162.0000	132.0000	(18.519)	0	0	0
28/10/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	959.0000	868.0000	(9.489)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,165.0000	3,051.0000	(3.602)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,351.0000	1,251.0000	(7.402)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,261.0000	1,163.0000	(7.772)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,351.0000	1,251.0000	(7.402)	0	0	0
28/10/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
28/10/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	674.0000	761.0000	12.908	0	0	0
28/10/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	119.0000	95.0000	(20.168)	0	0	110
28/10/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	680.0000	600.0000	(11.765)	0	0	0
28/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	196.0000	161.0000	(17.857)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
28/10/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	113.0000	130.0000	15.044	0	0	0
28/10/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,792.0000	5,676.0000	(2.003)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	113.0000	130.0000	15.044	0	0	0
28/10/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,013.0000	3,130.0000	3.883	0	0	0
28/10/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,199.0000	1,310.0000	9.258	0	0	0
28/10/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/10/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	756.0000	673.0000	(10.979)	0	0	0
28/10/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,443.0000	5,328.0000	(2.113)	0	0	0
28/10/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,350.0000	4,235.0000	(2.644)	0	0	0
28/10/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,529.0000	1,643.0000	7.456	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	781.0000	874.0000	11.908	0	0	0
28/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	1,001.0000	909.0000	(9.191)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	876.0000	788.0000	(10.046)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,337.0000	2,227.0000	(4.707)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	123.0000	142.0000	15.447	0	0	0
28/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,441.0000	1,340.0000	(7.009)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	501.0000	431.0000	(13.972)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	188.0000	217.0000	15.426	0	0	0
28/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,129.0000	1,034.0000	(8.415)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,394.0000	5,278.0000	(2.151)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	242.0000	279.0000	15.289	0	0	0
28/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	163.0000	188.0000	15.337	0	0	0
28/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	366.0000	424.0000	15.847	0	0	0
28/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	141.0000	163.0000	15.603	0	0	0
28/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,514.0000	2,631.0000	4.654	0	0	0
28/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	517.0000	592.0000	14.507	0	0	27
28/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	404.0000	345.0000	(14.604)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	535.0000	463.0000	(13.458)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,543.0000	5,427.0000	(2.093)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,742.0000	5,626.0000	(2.020)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,763.0000	2,880.0000	4.235	0	0	0
28/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,918.0000	2,034.0000	6.048	0	0	0
28/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,166.0000	2,282.0000	5.355	0	0	0
28/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	95.0000	75.0000	(21.053)	0	0	0
28/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	608.0000	691.0000	13.651	0	0	0
28/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
28/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
28/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	129.0000	149.0000	15.504	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,773.0000	2,661.0000	(4.039)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,724.0000	2,612.0000	(4.112)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
28/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
28/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
28/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	91.0000	105.0000	15.385	0	0	0
28/10/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,365.0000	2,481.0000	4.905	0	0	0
28/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,217.0000	1,119.0000	(8.053)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
28/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,822.0000	2,709.0000	(4.004)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	608.0000	691.0000	13.651	0	0	0
28/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	218.0000	252.0000	15.596	0	0	0
28/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,145.0000	2,037.0000	(5.035)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,263.0000	3,149.0000	(3.494)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,362.0000	3,480.0000	3.510	0	0	0
28/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	297.0000	343.0000	15.488	0	0	0
28/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
28/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	436.0000	371.0000	(14.908)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,020.0000	1,126.0000	10.392	0	0	0
28/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,433.0000	1,547.0000	7.955	0	0	0
28/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,512.0000	3,630.0000	3.360	0	0	0
28/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	313.0000	361.0000	15.335	0	0	5,000
28/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
28/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,593.0000	5,477.0000	(2.074)	0	0	0
28/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	348.0000	400.0000	14.943	0	0	0
28/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	857.0000	954.0000	11.319	0	0	0
28/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,499.0000	4,384.0000	(2.556)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,579.0000	1,475.0000	(6.586)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,813.0000	1,706.0000	(5.902)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,967.0000	2,084.0000	5.948	0	0	0
28/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,163.0000	3,280.0000	3.699	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,412.0000	3,530.0000	3.458	0	0	0
28/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	546.0000	624.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	718.0000	636.0000	(11.421)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,153.0000	4,038.0000	(2.769)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	58.0000	46.0000	(20.690)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,386.0000	1,499.0000	8.153	0	0	0
28/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	196.0000	161.0000	(17.857)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	99.0000	114.0000	15.152	0	0	0
28/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,530.0000	2,419.0000	(4.387)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,400.0000	4,285.0000	(2.614)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,487.0000	1,385.0000	(6.859)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,113.0000	3,230.0000	3.758	0	0	0
28/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,414.0000	2,531.0000	4.847	0	0	0
28/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,095.0000	4,979.0000	(2.277)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	75.0000	58.0000	(22.667)	0	0	4,005
28/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
28/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,724.0000	2,612.0000	(4.112)	0	0	0
28/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,462.0000	4,579.0000	2.622	0	0	0
28/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	546.0000	624.0000	14.286	0	0	15,890
28/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	234.0000	195.0000	(16.667)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	88.0000	101.0000	14.773	0	0	0
28/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,771.0000	1,887.0000	6.550	0	0	0
28/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,913.0000	3,030.0000	4.016	0	0	0
28/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	234.0000	195.0000	(16.667)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
28/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,441.0000	1,340.0000	(7.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
28/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	230.0000	265.0000	15.217	0	0	0
28/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	268.0000	309.0000	15.299	0	0	0
28/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	179.0000	207.0000	15.642	0	0	0
28/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	208.0000	240.0000	15.385	0	0	0
28/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	606.0000	530.0000	(12.541)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,626.0000	1,521.0000	(6.458)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
28/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	103.0000	119.0000	15.534	0	0	0
28/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	937.0000	1,038.0000	10.779	0	0	0
28/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	5,000
28/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	410.0000	476.0000	16.098	0	0	0
28/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	917.0000	828.0000	(9.706)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,627.0000	2,516.0000	(4.225)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,963.0000	3,080.0000	3.949	0	0	0
28/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	818.0000	914.0000	11.736	0	0	0
28/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
28/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,766.0000	1,660.0000	(6.002)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
28/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,538.0000	7,421.0000	(1.552)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	106.0000	85.0000	(19.811)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,860.0000	1,753.0000	(5.753)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	95.0000	109.0000	14.737	0	0	0
28/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,294.0000	5,178.0000	(2.191)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,289.0000	2,179.0000	(4.806)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,263.0000	3,380.0000	3.586	0	0	0
28/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	461.0000	532.0000	15.401	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
28/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	51.0000	59.0000	15.686	0	0	0
28/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,241.0000	6,124.0000	(1.875)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,265.0000	2,382.0000	5.166	0	0	0
28/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	299.0000	253.0000	(15.385)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,538.0000	8,421.0000	(1.370)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,578.0000	2,467.0000	(4.306)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,385.0000	2,275.0000	(4.612)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,481.0000	1,595.0000	7.698	0	0	0
28/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	796.0000	711.0000	(10.678)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,533.0000	1,430.0000	(6.719)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,145.0000	5,029.0000	(2.255)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,562.0000	3,680.0000	3.313	0	0	0
28/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,292.0000	1,404.0000	8.669	0	0	0
28/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,747.0000	4,632.0000	(2.423)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,063.0000	1,171.0000	10.160	0	0	0
28/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,337.0000	2,227.0000	(4.707)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,202.0000	4,087.0000	(2.737)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,559.0000	3,445.0000	(3.203)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,846.0000	4,731.0000	(2.373)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,340.0000	6,224.0000	(1.830)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,440.0000	6,324.0000	(1.801)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,215.0000	2,332.0000	5.282	0	0	0
28/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	348.0000	297.0000	(14.655)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,103.0000	3,988.0000	(2.803)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,920.0000	2,807.0000	(3.870)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,004.0000	3,889.0000	(2.872)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,067.0000	2,953.0000	(3.717)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,251.0000	4,137.0000	(2.682)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,238.0000	8,121.0000	(1.420)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,762.0000	3,879.0000	3.110	0	0	0
28/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	282.0000	325.0000	15.248	0	0	279
28/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
28/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,788.0000	7,671.0000	(1.502)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,577.0000	1,691.0000	7.229	0	0	0
28/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,722.0000	1,838.0000	6.736	0	0	0
28/10/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	836.0000	749.0000	(10.407)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,213.0000	3,330.0000	3.641	0	0	0
28/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	461.0000	532.0000	15.401	0	0	0
28/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,490.0000	6,373.0000	(1.803)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,141.0000	6,025.0000	(1.889)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,739.0000	6,623.0000	(1.721)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,244.0000	5,129.0000	(2.193)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,462.0000	3,580.0000	3.408	0	0	0
28/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	198.0000	228.0000	15.152	0	0	15,890
28/10/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	570.0000	496.0000	(12.982)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
28/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	146.0000	119.0000	(18.493)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	374.0000	320.0000	(14.439)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	299.0000	253.0000	(15.385)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,540.0000	6,423.0000	(1.789)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,676.0000	2,564.0000	(4.185)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
28/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	708.0000	798.0000	12.712	0	0	0
28/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,789.0000	6,673.0000	(1.709)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,214.0000	3,100.0000	(3.547)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	155.0000	179.0000	15.484	0	0	0
28/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,054.0000	3,939.0000	(2.837)	0	0	0
28/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,738.0000	8,621.0000	(1.339)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,464.0000	2,581.0000	4.748	0	0	0
28/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,564.0000	2,681.0000	4.563	0	0	0
28/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,590.0000	6,473.0000	(1.775)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	26.0000	30.0000	15.385	0	0	18,339
28/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,043.0000	950.0000	(8.917)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,290.0000	6,174.0000	(1.844)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,797.0000	4,681.0000	(2.418)	0	0	0
28/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	84.0000	66.0000	(21.429)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,338.0000	8,221.0000	(1.403)	0	0	0
28/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	640.0000	725.0000	13.281	0	0	0
28/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	254.0000	213.0000	(16.142)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,788.0000	8,671.0000	(1.331)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	28,586

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28/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,289.0000	2,179.0000	(4.806)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,003.0000	1,894.0000	(5.442)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,438.0000	8,321.0000	(1.387)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,662.0000	3,779.0000	3.195	0	0	0
28/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	386.0000	450.0000	16.580	0	0	4,000
28/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	214.0000	177.0000	(17.290)	0	0	200
28/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,862.0000	3,979.0000	3.030	0	0	0
28/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,098.0000	1,989.0000	(5.195)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	33.0000	27.0000	(18.182)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,625.0000	1,740.0000	7.077	0	0	0
28/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,488.0000	8,371.0000	(1.378)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	135.0000	156.0000	15.556	0	0	0
28/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
28/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,942.0000	5,826.0000	(1.952)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,245.0000	1,356.0000	8.916	0	0	0
28/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,390.0000	6,274.0000	(1.815)	0	0	0
28/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	896.0000	996.0000	11.161	0	0	0
28/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	178.0000	146.0000	(17.978)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
28/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,693.0000	5,577.0000	(2.038)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,598.0000	4,483.0000	(2.501)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	132.0000	107.0000	(18.939)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,820.0000	1,936.0000	6.374	0	0	0
28/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,301.0000	4,186.0000	(2.674)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,812.0000	3,929.0000	3.069	0	0	0
28/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,041.0000	5,925.0000	(1.920)	0	0	0

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28/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,050.0000	1,942.0000	(5.268)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	488.0000	562.0000	15.164	0	0	279
28/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
28/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	744.0000	836.0000	12.366	0	0	0
28/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,588.0000	8,471.0000	(1.362)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,863.0000	2,980.0000	4.087	0	0	0
28/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,191.0000	6,075.0000	(1.874)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
28/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,638.0000	8,521.0000	(1.354)	0	0	0
28/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	66.0000	51.0000	(22.727)	0	0	500
28/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,449.0000	4,334.0000	(2.585)	0	0	0
28/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,188.0000	8,071.0000	(1.429)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,658.0000	3,543.0000	(3.144)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,091.0000	5,975.0000	(1.904)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	95.0000	109.0000	14.737	0	0	0
28/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,712.0000	3,829.0000	3.152	0	0	0
28/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,663.0000	2,781.0000	4.431	0	0	0
28/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,640.0000	6,523.0000	(1.762)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	254.0000	294.0000	15.748	0	0	0
28/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,869.0000	1,985.0000	6.207	0	0	0
28/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,173.0000	1,076.0000	(8.269)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,004.0000	3,889.0000	(2.872)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0

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28/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/10/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	642.0000	564.0000	(12.150)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,396.0000	1,295.0000	(7.235)	0	0	0
28/10/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,688.0000	8,571.0000	(1.347)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
28/10/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
28/10/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
28/10/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
28/10/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,194.0000	5,079.0000	(2.214)	0	0	0
28/10/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,674.0000	1,789.0000	6.870	0	0	0
28/10/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	576.0000	657.0000	14.063	0	0	114
28/10/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	468.0000	401.0000	(14.316)	0	0	0
28/10/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,689.0000	6,573.0000	(1.734)	0	0	0
28/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
28/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,153.0000	1,263.0000	9.540	0	0	0
28/10/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	978.0000	1,081.0000	10.532	0	0	0
28/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	70.0000	79.0000	12.857	0	0	0
28/10/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,533.0000	1,430.0000	(6.719)	0	0	0
28/10/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,193.0000	2,084.0000	(4.970)	0	0	0
28/10/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,388.0000	8,271.0000	(1.395)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	108.0000	124.0000	14.815	0	0	18,339
28/10/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
28/10/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,614.0000	2,731.0000	4.476	0	0	0
28/10/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	276.0000	232.0000	(15.942)	0	0	0
28/10/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	330.0000	380.0000	15.152	0	0	0
28/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
28/10/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
28/10/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,312.0000	3,198.0000	(3.442)	0	0	0
28/10/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,045.0000	4,930.0000	(2.279)	0	0	0
28/10/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	16.15	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
28/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,050.0000	1,942.0000	(5.268)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,908.0000	1,800.0000	(5.660)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
28/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,288.0000	8,171.0000	(1.412)	0	0	0
28/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,638.0000	7,521.0000	(1.532)	0	0	0
28/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,138.0000	8,021.0000	(1.438)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,955.0000	3,840.0000	(2.908)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,217.0000	1,119.0000	(8.053)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,482.0000	2,371.0000	(4.472)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	63.0000	71.0000	12.698	0	0	28,586
28/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,813.0000	1,706.0000	(5.902)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,856.0000	3,741.0000	(2.982)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
28/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
28/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,411.0000	3,297.0000	(3.342)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,493.0000	5,377.0000	(2.112)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,648.0000	4,533.0000	(2.474)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
28/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,241.0000	2,132.0000	(4.864)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	129.0000	149.0000	15.504	0	0	0
28/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
28/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,757.0000	3,642.0000	(3.061)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,017.0000	2,904.0000	(3.745)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,822.0000	2,709.0000	(4.004)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,385.0000	2,275.0000	(4.612)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,672.0000	1,567.0000	(6.280)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
28/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,499.0000	4,384.0000	(2.556)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,612.0000	3,729.0000	3.239	0	0	0
28/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,306.0000	1,206.0000	(7.657)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	148.0000	171.0000	15.541	0	0	0
28/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
28/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,643.0000	5,527.0000	(2.056)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,860.0000	1,753.0000	(5.753)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,344.0000	5,228.0000	(2.171)	0	0	0
28/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,086.0000	991.0000	(8.748)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
28/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
28/10/2009	\$ / R	2010/03/15	3.95	Call	Currency Future	0.0000	4,029.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	118.0000	136.0000	15.254	0	0	0
28/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
28/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,968.0000	2,856.0000	(3.774)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	51.0000	59.0000	15.686	0	0	0
28/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,003.0000	1,894.0000	(5.442)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	70.0000	79.0000	12.857	0	0	0
28/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,482.0000	2,371.0000	(4.472)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,116.0000	3,002.0000	(3.659)	0	0	0
28/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,962.0000	4,079.0000	2.953	0	0	0
28/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,067.0000	2,953.0000	(3.717)	0	0	0
28/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,549.0000	4,433.0000	(2.550)	0	0	0
28/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,908.0000	1,800.0000	(5.660)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,339.0000	1,451.0000	8.364	0	0	0
28/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
28/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,212.0000	4,329.0000	2.778	0	0	0
28/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,738.0000	7,621.0000	(1.512)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
28/10/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,038.0000	7,921.0000	(1.456)	0	0	0
28/10/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,713.0000	2,830.0000	4.313	0	0	0
28/10/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	7,938.0000	7,821.0000	(1.474)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,214.0000	3,100.0000	(3.547)	0	0	0
28/10/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
28/10/2009	\$ / R 2010/03/15	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	46.0000	37.0000	(19.565)	0	0	0
28/10/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
28/10/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	0.0000	371.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	5,892.0000	5,776.0000	(1.969)	0	0	0
28/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,312.0000	3,430.0000	3.563	0	0	0
28/10/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	0.0000	400.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	4,112.0000	4,229.0000	2.845	0	0	0
28/10/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,263.0000	3,149.0000	(3.494)	0	0	0
28/10/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	0.0000	51.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,315.0000	2,432.0000	5.054	0	0	0
28/10/2009	\$ / R 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	0.0000	1,081.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	7,888.0000	7,771.0000	(1.483)	0	0	0
28/10/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
28/10/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	0.0000	7,971.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/10/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,339.0000	1,451.0000	8.364	0	0	0
28/10/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	0.0000	2,034.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	1,108.0000	1,217.0000	9.838	0	0	0

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28/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	0.0000	3,030.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	2,066.0000	2,183.0000	5.663	0	0	0
28/10/2009	\$ / R	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,312.0000	3,198.0000	(3.442)	0	0	0
28/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
28/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,688.0000	7,571.0000	(1.522)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,362.0000	4,479.0000	2.682	0	0	0
28/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,262.0000	4,379.0000	2.745	0	0	0
28/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,163.0000	3,280.0000	3.699	0	0	0
28/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
28/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,017.0000	2,904.0000	(3.745)	0	0	0
28/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	4,062.0000	4,179.0000	2.880	0	0	0
28/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,166.0000	2,282.0000	5.355	0	0	0
28/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	3,063.0000	3,180.0000	3.820	0	0	0
28/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	7,838.0000	7,721.0000	(1.493)	0	0	0
28/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	4,012.0000	4,129.0000	2.916	0	0	0
28/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,199.0000	1,310.0000	9.258	0	0	0
28/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	5,992.0000	5,876.0000	(1.936)	0	0	0
28/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	4,162.0000	4,279.0000	2.811	0	0	0
28/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	7,988.0000	7,871.0000	(1.465)	0	0	0
28/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,315.0000	2,432.0000	5.054	0	0	0
28/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	15.45	Put	Currency Future	7,588.0000	7,471.0000	(1.542)	0	0	0
28/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
28/10/2009	\$ / R 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	3.45	Call	Currency Future	4,412.0000	4,529.0000	2.652	0	0	0
28/10/2009	\$ / R 2010/03/15	15.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,412.0000	3,530.0000	3.458	0	0	0
28/10/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,460.0000	3,346.0000	(3.295)	0	0	0
28/10/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,871.0000	2,758.0000	(3.936)	0	0	0
28/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,312.0000	3,430.0000	3.563	0	0	0
28/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,414.0000	2,531.0000	4.847	0	0	0
28/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,955.0000	1,847.0000	(5.524)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,559.0000	3,445.0000	(3.203)	0	0	0
28/10/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,433.0000	1,547.0000	7.955	0	0	0
28/10/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,719.0000	1,613.0000	(6.166)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
28/10/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
28/10/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	37.0000	30.0000	(18.919)	0	0	0
28/10/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	81.0000	93.0000	14.815	0	0	0
28/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,510.0000	3,395.0000	(3.276)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,806.0000	3,691.0000	(3.022)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,757.0000	3,642.0000	(3.061)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,608.0000	3,494.0000	(3.160)	0	0	0
28/10/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,842.0000	5,726.0000	(1.986)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,707.0000	3,593.0000	(3.075)	0	0	0
28/10/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,312.0000	4,429.0000	2.713	0	0	0
28/10/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,579.0000	1,475.0000	(6.586)	0	0	0
28/10/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
28/10/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
28/10/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	91.0000	105.0000	15.385	0	0	0
28/10/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
28/10/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,905.0000	3,790.0000	(2.945)	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
28/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	67.0000	77.0000	14.925	0	0	0
28/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,433.0000	2,323.0000	(4.521)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
28/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
28/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,241.0000	2,132.0000	(4.864)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,530.0000	2,419.0000	(4.387)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,697.0000	4,582.0000	(2.448)	0	0	0
28/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
28/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
28/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,773.0000	2,661.0000	(4.039)	0	0	0
28/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,968.0000	2,856.0000	(3.774)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,460.0000	3,346.0000	(3.295)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,510.0000	3,395.0000	(3.276)	0	0	0
28/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,598.0000	3,484.0000	(3.168)	0	0	0
28/10/2009	\$ / R	2010/06/14			Currency Future	7.9969	8.1155	1.483	8.0000	8.0000	17,168
28/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,134.0000	2,030.0000	(4.873)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,555.0000	2,447.0000	(4.227)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,000.0000	3,118.0000	3.933	0	0	0
28/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,572.0000	6,455.0000	(1.780)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,027.0000	1,124.0000	9.445	0	0	0
28/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	223.0000	249.0000	11.659	0	0	0
28/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,995.0000	1,892.0000	(5.163)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,249.0000	4,136.0000	(2.659)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
28/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
28/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
28/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	130.0000	109.0000	(16.154)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,326.0000	1,234.0000	(6.938)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	247.0000	276.0000	11.741	0	0	0
28/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	142.0000	158.0000	11.268	0	0	0
28/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,176.0000	3,065.0000	(3.495)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	274.0000	306.0000	11.679	0	0	0
28/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,200.0000	1,110.0000	(7.500)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,445.0000	4,331.0000	(2.565)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,691.0000	4,576.0000	(2.452)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,565.0000	3,452.0000	(3.170)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
28/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	616.0000	688.0000	11.688	0	0	233
28/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	670.0000	746.0000	11.343	0	0	0
28/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	135.0000	149.0000	10.370	0	0	0
28/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,679.0000	5,563.0000	(2.043)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,792.0000	2,683.0000	(3.904)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,151.0000	4,038.0000	(2.722)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,088.0000	1,984.0000	(4.981)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,711.0000	3,598.0000	(3.045)	0	0	0
28/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
28/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
28/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,498.0000	3,617.0000	3.402	0	0	0
28/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	919.0000	838.0000	(8.814)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	169.0000	187.0000	10.651	0	0	0
28/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	114.0000	126.0000	10.526	0	0	0
28/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
28/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
28/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,159.0000	2,277.0000	5.465	0	0	0
28/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,086.0000	4,970.0000	(2.281)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	369.0000	323.0000	(12.466)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	316.0000	353.0000	11.709	0	0	0
28/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,460.0000	2,354.0000	(4.309)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,949.0000	1,846.0000	(5.285)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,722.0000	1,622.0000	(5.807)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
28/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
28/10/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,149.0000	3,268.0000	3.779	0	0	0
28/10/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,504.0000	2,622.0000	4.712	0	0	0
28/10/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,613.0000	3,501.0000	(3.100)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	997.0000	913.0000	(8.425)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	958.0000	875.0000	(8.664)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,588.0000	1,490.0000	(6.171)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	107.0000	119.0000	11.215	0	0	0
28/10/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	146.0000	162.0000	10.959	0	0	0
28/10/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,729.0000	5,613.0000	(2.025)	0	0	0
28/10/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,135.0000	5,020.0000	(2.240)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,037.0000	952.0000	(8.197)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,077.0000	991.0000	(7.985)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,722.0000	1,622.0000	(5.807)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	185.0000	205.0000	10.811	0	0	26,596
28/10/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,367.0000	2,261.0000	(4.478)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,499.0000	1,403.0000	(6.404)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,869.0000	1,984.0000	6.153	0	0	0
28/10/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
28/10/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,450.0000	1,561.0000	7.655	0	0	0
28/10/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,727.0000	1,841.0000	6.601	0	0	0
28/10/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	264.0000	296.0000	12.121	0	0	0
28/10/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,432.0000	5,316.0000	(2.135)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	305.0000	341.0000	11.803	0	0	0
28/10/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
28/10/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,632.0000	1,534.0000	(6.005)	0	0	0
28/10/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,851.0000	2,969.0000	4.139	0	0	0
28/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,740.0000	4,626.0000	(2.405)	0	0	0
28/10/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	260.0000	223.0000	(14.231)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	885.0000	975.0000	10.169	0	0	0
28/10/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,118.0000	1,030.0000	(7.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	478.0000	536.0000	12.134	0	0	0
28/10/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,413.0000	2,307.0000	(4.393)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	135.0000	149.0000	10.370	0	0	0
28/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,900.0000	3,019.0000	4.103	0	0	0
28/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,760.0000	3,647.0000	(3.005)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,405.0000	2,523.0000	4.906	0	0	0
28/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,522.0000	6,406.0000	(1.779)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
28/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	532.0000	471.0000	(11.466)	0	0	0
28/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,508.0000	9,390.0000	(1.241)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	110.0000	123.0000	11.818	0	0	0
28/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,766.0000	7,649.0000	(1.507)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
28/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,917.0000	2,032.0000	5.999	0	0	0
28/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,531.0000	5,415.0000	(2.097)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	757.0000	839.0000	10.832	0	0	0
28/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,622.0000	6,505.0000	(1.767)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	188.0000	159.0000	(15.426)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	733.0000	659.0000	(10.095)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,227.0000	2,122.0000	(4.715)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,088.0000	1,984.0000	(4.981)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	70.0000	60.0000	(14.286)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,907.0000	3,793.0000	(2.918)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
28/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
28/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,839.0000	4,724.0000	(2.377)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,588.0000	1,490.0000	(6.171)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,456.0000	1,360.0000	(6.593)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,013.0000	2,130.0000	5.812	0	0	0
28/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,662.0000	3,549.0000	(3.086)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	60.0000	66.0000	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
28/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	127.0000	141.0000	11.024	0	0	0
28/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,322.0000	3,210.0000	(3.371)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	203.0000	226.0000	11.330	0	0	0
28/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
28/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
28/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	806.0000	729.0000	(9.553)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,317.0000	1,426.0000	8.276	0	0	0
28/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	205.0000	174.0000	(15.122)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	323.0000	280.0000	(13.313)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	410.0000	458.0000	11.707	0	0	0
28/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	353.0000	394.0000	11.615	0	0	0
28/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,697.0000	2,589.0000	(4.004)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,702.0000	2,820.0000	4.367	0	0	0
28/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	591.0000	661.0000	11.844	0	0	200
28/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	663.0000	593.0000	(10.558)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	380.0000	425.0000	11.842	0	0	0
28/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,181.0000	2,076.0000	(4.814)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
28/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,751.0000	2,870.0000	4.326	0	0	0
28/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	563.0000	498.0000	(11.545)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,774.0000	1,888.0000	6.426	0	0	0
28/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	394.0000	345.0000	(12.437)	0	0	300
28/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	591.0000	661.0000	11.844	0	0	21,795
28/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,460.0000	2,354.0000	(4.309)	0	0	0
28/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
28/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	851.0000	939.0000	10.341	0	0	0
28/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,036.0000	4,921.0000	(2.284)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	94.0000	104.0000	10.638	0	0	0
28/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,230.0000	1,337.0000	8.699	0	0	0
28/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,698.0000	3,816.0000	3.191	0	0	0
28/10/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	542.0000	608.0000	12.177	0	0	0
28/10/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	698.0000	626.0000	(10.315)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,949.0000	1,846.0000	(5.285)	0	0	0
28/10/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,247.0000	4,366.0000	2.802	0	0	0
28/10/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
28/10/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	83.0000	72.0000	(13.253)	0	0	0
28/10/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,398.0000	3,517.0000	3.502	0	0	0
28/10/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	446.0000	393.0000	(11.883)	0	0	0
28/10/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	394.0000	345.0000	(12.437)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	395.0000	441.0000	11.646	0	0	140
28/10/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	328.0000	366.0000	11.585	0	0	0
28/10/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	124.0000	138.0000	11.290	0	0	0
28/10/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,298.0000	4,184.0000	(2.652)	0	0	0
28/10/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,054.0000	3,940.0000	(2.812)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	460.0000	514.0000	11.739	0	0	0
28/10/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
28/10/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,199.0000	3,317.0000	3.689	0	0	0
28/10/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	294.0000	329.0000	11.905	0	0	0
28/10/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	443.0000	495.0000	11.738	0	0	0
28/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,041.0000	1,938.0000	(5.047)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,632.0000	1,534.0000	(6.005)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/10/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,630.0000	5,514.0000	(2.060)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,374.0000	6,257.0000	(1.836)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	144.0000	120.0000	(16.667)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	596.0000	529.0000	(11.242)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	881.0000	801.0000	(9.081)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	138.0000	153.0000	10.870	0	0	0
28/10/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	19.0000	21.0000	10.526	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,748.0000	3,866.0000	3.148	0	0	0
28/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	284.0000	317.0000	11.620	0	0	0
28/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	174.0000	193.0000	10.920	0	0	0
28/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	146.0000	162.0000	10.959	0	0	0
28/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,544.0000	4,429.0000	(2.531)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,104.0000	1,208.0000	9.420	0	0	0
28/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	280.0000	241.0000	(13.929)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,299.0000	3,417.0000	3.577	0	0	0
28/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	990.0000	1,085.0000	9.596	0	0	0
28/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	642.0000	717.0000	11.682	0	0	0
28/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,677.0000	1,578.0000	(5.903)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
28/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
28/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
28/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	727.0000	807.0000	11.004	0	0	0
28/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	346.0000	301.0000	(13.006)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	426.0000	476.0000	11.737	0	0	0
28/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,494.0000	4,380.0000	(2.537)	0	0	0
28/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,497.0000	4,616.0000	2.646	0	0	0
28/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,080.0000	2,969.0000	(3.604)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	107.0000	92.0000	(14.019)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,516.0000	3,404.0000	(3.185)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	769.0000	694.0000	(9.753)	0	0	0
28/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,562.0000	8,444.0000	(1.378)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,041.0000	1,938.0000	(5.047)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	179.0000	199.0000	11.173	0	0	0
28/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	77.0000	85.0000	10.390	0	0	0
28/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
28/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,333.0000	5,217.0000	(2.175)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,496.0000	1,607.0000	7.420	0	0	0
28/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	179.0000	199.0000	11.173	0	0	0
28/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,026.0000	5,910.0000	(1.925)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	75.0000	83.0000	10.667	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
28/10/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	190.0000	212.0000	11.579	0	0	0
28/10/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,274.0000	6,158.0000	(1.849)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,541.0000	1,653.0000	7.268	0	0	0
28/10/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,061.0000	2,179.0000	5.725	0	0	0
28/10/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
28/10/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,324.0000	6,207.0000	(1.850)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	131.0000	145.0000	10.687	0	0	0
28/10/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	196.0000	219.0000	11.735	0	0	0
28/10/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,821.0000	1,936.0000	6.315	0	0	0
28/10/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,128.0000	3,017.0000	(3.549)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,812.0000	1,711.0000	(5.574)	0	0	0
28/10/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
28/10/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,263.0000	8,146.0000	(1.416)	0	0	0
28/10/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
28/10/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
28/10/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,307.0000	2,424.0000	5.072	0	0	0
28/10/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	366.0000	409.0000	11.749	0	0	0
28/10/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	209.0000	233.0000	11.483	0	0	21,795
28/10/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,543.0000	1,446.0000	(6.286)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
28/10/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
28/10/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,103.0000	3,989.0000	(2.778)	0	0	0
28/10/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	501.0000	444.0000	(11.377)	0	0	0
28/10/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	642.0000	717.0000	11.682	0	0	0
28/10/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	629.0000	561.0000	(10.811)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	159.0000	177.0000	11.321	0	0	0
28/10/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,761.0000	8,643.0000	(1.347)	0	0	0
28/10/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,273.0000	3,162.0000	(3.391)	0	0	0
28/10/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,050.0000	3,168.0000	3.869	0	0	0
28/10/2009	\$ / R 2010/06/14	4.80	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
28/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,361.0000	1,470.0000	8.009	0	0	0
28/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	346.0000	301.0000	(13.006)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,200.0000	4,087.0000	(2.690)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	107.0000	119.0000	11.215	0	0	0
28/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
28/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,481.0000	5,365.0000	(2.116)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,208.0000	2,326.0000	5.344	0	0	0
28/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	419.0000	369.0000	(11.933)	398	379	430
28/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	85.0000	94.0000	10.588	0	0	0
28/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	185.0000	205.0000	10.811	0	0	3,163
28/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,412.0000	1,318.0000	(6.657)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,181.0000	2,076.0000	(4.814)	0	0	0
28/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
28/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	497.0000	559.0000	12.475	0	0	0
28/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,956.0000	3,842.0000	(2.882)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	127.0000	141.0000	11.024	0	0	0
28/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,801.0000	2,919.0000	4.213	0	0	0
28/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,273.0000	1,381.0000	8.484	0	0	0
28/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,419.0000	3,307.0000	(3.276)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	76.0000	66.0000	(13.158)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	172.0000	145.0000	(15.698)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	47.0000	52.0000	10.638	0	0	29,759
28/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,382.0000	5,266.0000	(2.155)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,347.0000	4,233.0000	(2.622)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	919.0000	1,011.0000	10.011	0	0	0
28/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	473.0000	418.0000	(11.628)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,369.0000	1,276.0000	(6.793)	0	0	0
28/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
28/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,370.0000	3,258.0000	(3.323)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,454.0000	2,572.0000	4.808	0	0	0
28/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	566.0000	634.0000	12.014	593	569	450
28/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,214.0000	8,097.0000	(1.424)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,320.0000	2,214.0000	(4.569)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	169.0000	187.0000	10.651	0	0	0
28/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
28/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,648.0000	3,766.0000	3.235	0	0	0
28/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	67.0000	74.0000	10.448	0	0	0
28/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	954.0000	1,048.0000	9.853	0	0	0
28/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,811.0000	8,693.0000	(1.339)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	520.0000	584.0000	12.308	0	0	0
28/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
28/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,771.0000	6,654.0000	(1.728)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
28/10/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	157.0000	132.0000	(15.924)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,413.0000	2,307.0000	(4.393)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,840.0000	2,731.0000	(3.838)	0	0	0
28/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,517.0000	7,400.0000	(1.556)	0	0	0
28/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,396.0000	4,282.0000	(2.593)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,798.0000	3,916.0000	3.107	0	0	0
28/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	110.0000	123.0000	11.818	0	0	0
28/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,249.0000	3,367.0000	3.632	0	0	0
28/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,448.0000	3,567.0000	3.451	0	0	0
28/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,602.0000	2,494.0000	(4.151)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,234.0000	5,118.0000	(2.216)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,680.0000	1,793.0000	6.726	0	0	0
28/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	104.0000	116.0000	11.538	0	0	0
28/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	40.0000	34.0000	(15.000)	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
28/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	520.0000	584.0000	12.308	0	0	0
28/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,225.0000	6,108.0000	(1.880)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	138.0000	153.0000	10.870	0	0	0
28/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,257.0000	2,375.0000	5.228	0	0	0
28/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
28/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,652.0000	2,770.0000	4.449	0	0	0
28/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	64.0000	71.0000	10.938	0	0	0
28/10/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,587.0000	1,700.0000	7.120	0	0	0
28/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,145.0000	1,250.0000	9.170	0	0	0
28/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
28/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,508.0000	2,400.0000	(4.306)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	473.0000	418.0000	(11.628)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	117.0000	130.0000	11.111	0	0	0
28/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	87.0000	96.0000	10.345	0	0	0
28/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,965.0000	2,081.0000	5.903	0	0	0
28/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	90.0000	78.0000	(13.333)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	787.0000	871.0000	10.673	0	0	0
28/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,820.0000	6,704.0000	(1.701)	0	0	0
28/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,313.0000	8,196.0000	(1.407)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	164.0000	182.0000	10.976	0	0	0
28/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	120.0000	134.0000	11.667	0	0	0
28/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
28/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,187.0000	1,293.0000	8.930	0	0	0
28/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	240.0000	206.0000	(14.167)	0	0	0
28/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	52.0000	58.0000	11.538	0	0	21,978
28/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	96.0000	107.0000	11.458	0	0	0
28/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
28/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	1,065.0000	1,166.0000	9.484	0	0	0
28/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,467.0000	3,355.0000	(3.230)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,356.0000	2,474.0000	5.008	0	0	0
28/10/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
28/10/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,888.0000	2,778.0000	(3.809)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,273.0000	2,168.0000	(4.619)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,649.0000	2,541.0000	(4.077)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,721.0000	6,604.0000	(1.741)	0	0	0
28/10/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	118.0000	100.0000	(15.254)	0	0	0
28/10/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,110.0000	2,228.0000	5.592	0	0	0
28/10/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,348.0000	3,467.0000	3.554	0	0	0
28/10/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,473.0000	6,356.0000	(1.808)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,642.0000	4,527.0000	(2.477)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
28/10/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
28/10/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,405.0000	1,516.0000	7.900	0	0	0
28/10/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,175.0000	6,059.0000	(1.879)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	91.0000	101.0000	10.989	0	0	0
28/10/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,711.0000	8,593.0000	(1.355)	0	0	0
28/10/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,548.0000	3,667.0000	3.354	0	0	0
28/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	102.0000	113.0000	10.784	0	0	0
28/10/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
28/10/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,363.0000	8,246.0000	(1.399)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,790.0000	4,675.0000	(2.401)	0	0	0
28/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,740.0000	4,626.0000	(2.405)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,076.0000	5,960.0000	(1.909)	0	0	0
28/10/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,225.0000	3,114.0000	(3.442)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.45	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
28/10/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,611.0000	8,494.0000	(1.359)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,361.0000	1,470.0000	8.009	0	0	0
28/10/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	7,866.0000	7,748.0000	(1.500)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	98.0000	85.0000	(13.265)	0	0	0
28/10/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,848.0000	3,966.0000	3.067	0	0	0
28/10/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,512.0000	8,395.0000	(1.375)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,767.0000	1,666.0000	(5.716)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,745.0000	2,636.0000	(3.971)	0	0	0
28/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,792.0000	2,683.0000	(3.904)	0	0	0
28/10/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,950.0000	3,068.0000	4.000	0	0	0
28/10/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,099.0000	3,218.0000	3.840	0	0	0
28/10/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,462.0000	8,345.0000	(1.383)	0	0	0
28/10/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
28/10/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	142.0000	158.0000	11.268	0	0	0
28/10/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,184.0000	5,069.0000	(2.218)	0	0	0
28/10/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,553.0000	2,671.0000	4.622	0	0	0
28/10/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
28/10/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	239.0000	267.0000	11.715	0	0	0
28/10/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	155.0000	172.0000	10.968	0	0	0
28/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,995.0000	1,892.0000	(5.163)	0	0	0
28/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,947.0000	4,066.0000	3.015	0	0	0
28/10/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
28/10/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,716.0000	7,599.0000	(1.516)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,858.0000	1,756.0000	(5.490)	0	0	0
28/10/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
28/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,721.0000	6,604.0000	(1.741)	0	0	0
28/10/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
28/10/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	698.0000	776.0000	11.175	0	0	390
28/10/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,903.0000	1,801.0000	(5.360)	0	0	0
28/10/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	150.0000	167.0000	11.333	0	0	0
28/10/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	5,828.0000	5,712.0000	(1.990)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	216.0000	241.0000	11.574	0	0	21,978
28/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
28/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	3,858.0000	3,744.0000	(2.955)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,242.0000	1,151.0000	(7.327)	0	0	0
28/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	104.0000	116.0000	11.538	0	0	0
28/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,508.0000	2,400.0000	(4.306)	0	0	0
28/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
28/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,593.0000	4,478.0000	(2.504)	0	0	0
28/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,065.0000	7,947.0000	(1.463)	0	0	0
28/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	7,816.0000	7,698.0000	(1.510)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	256.0000	285.0000	11.328	0	0	0
28/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,159.0000	1,070.0000	(7.679)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
28/10/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	4,097.0000	4,216.0000	2.905	0	0	0
28/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,284.0000	1,192.0000	(7.165)	0	0	0
28/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	231.0000	258.0000	11.688	0	0	0
28/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	5,927.0000	5,811.0000	(1.957)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,307.0000	2,424.0000	5.072	0	0	0
28/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
28/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	7,915.0000	7,798.0000	(1.478)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,299.0000	3,417.0000	3.577	0	0	0
28/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	5,878.0000	5,761.0000	(1.990)	0	0	0
28/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
28/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	3,809.0000	3,696.0000	(2.967)	0	0	0
28/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	843.0000	765.0000	(9.253)	0	0	0
28/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
28/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	340.0000	380.0000	11.765	0	0	0
28/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,297.0000	4,416.0000	2.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,164.0000	8,047.0000	(1.433)	0	0	0
28/10/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
28/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	301.0000	260.0000	(13.621)	0	0	130
28/10/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,778.0000	5,662.0000	(2.008)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	76.0000	66.0000	(13.158)	0	0	0
28/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	4,147.0000	4,266.0000	2.870	0	0	0
28/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,005.0000	3,891.0000	(2.846)	0	0	0
28/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
28/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	98.0000	85.0000	(13.265)	0	0	0
28/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,397.0000	4,516.0000	2.706	0	0	0
28/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,997.0000	4,116.0000	2.977	0	0	0
28/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,145.0000	1,250.0000	9.170	0	0	0
28/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,616.0000	7,499.0000	(1.536)	0	0	0
28/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
28/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	5,977.0000	5,860.0000	(1.958)	0	0	0
28/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	7,965.0000	7,848.0000	(1.469)	0	0	0
28/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,273.0000	1,381.0000	8.484	0	0	0
28/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,061.0000	2,179.0000	5.725	0	0	0
28/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,050.0000	3,168.0000	3.869	0	0	0
28/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	4,047.0000	4,166.0000	2.940	0	0	0
28/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,015.0000	7,898.0000	(1.460)	0	0	0
28/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,197.0000	4,316.0000	2.835	0	0	0
28/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,199.0000	3,317.0000	3.689	0	0	0
28/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,208.0000	2,326.0000	5.344	0	0	0
28/10/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,666.0000	7,549.0000	(1.526)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,347.0000	4,466.0000	2.738	0	0	0
28/10/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/06/14	16.10	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/06/14	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/06/14	4.10	Call	Currency Future	0.0000	4,016.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/06/14	14.10	Put	Currency Future	0.0000	6,009.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/06/14	14.10	Call	Currency Future	0.0000	25.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/06/14	16.10	Put	Currency Future	0.0000	7,997.0000	100.000	0	0	0
28/10/2009	\$ / R	2010/09/13			Currency Future	8.1311	8.2517	1.483	0.0000	0.0000	0
28/10/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	526.0000	471.0000	(10.456)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	804.0000	880.0000	9.453	0	0	0
28/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	728.0000	798.0000	9.615	0	0	0
28/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	778.0000	852.0000	9.512	0	0	0
28/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	373.0000	328.0000	(12.064)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	594.0000	654.0000	10.101	0	0	0
28/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	613.0000	552.0000	(9.951)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	540.0000	593.0000	9.815	0	0	0
28/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	397.0000	350.0000	(11.839)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	446.0000	396.0000	(11.211)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	421.0000	373.0000	(11.401)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	777.0000	706.0000	(9.138)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	752.0000	825.0000	9.707	0	0	0
28/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	680.0000	747.0000	9.853	0	0	0
28/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	499.0000	445.0000	(10.822)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	508.0000	557.0000	9.646	0	0	585
28/10/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	657.0000	723.0000	10.046	0	0	0
28/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	728.0000	798.0000	9.615	0	0	409
28/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	446.0000	396.0000	(11.211)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	709.0000	641.0000	(9.591)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	554.0000	497.0000	(10.289)	0	0	0
28/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	636.0000	699.0000	9.906	0	0	0
28/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	88.0000	95.0000	7.955	0	0	0
28/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	583.0000	524.0000	(10.120)	0	0	0
28/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,357.0000	2,254.0000	(4.370)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	614.0000	676.0000	10.098	0	0	0
28/10/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,256.0000	4,144.0000	(2.632)	0	0	0
28/10/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	188.0000	206.0000	9.574	0	0	0
28/10/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	1,044.0000	1,134.0000	8.621	0	0	0
28/10/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
28/10/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	213.0000	182.0000	(14.554)	0	0	0
28/10/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	4,182.0000	4,302.0000	2.869	0	0	0
28/10/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	558.0000	612.0000	9.677	0	0	0
28/10/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,875.0000	1,989.0000	6.080	0	0	0
28/10/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	7,800.0000	7,682.0000	(1.513)	0	0	0
28/10/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
28/10/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,186.0000	3,306.0000	3.766	0	0	0
28/10/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
28/10/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,302.0000	2,420.0000	5.126	0	0	0
28/10/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,205.0000	2,323.0000	5.351	0	0	0
28/10/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	703.0000	772.0000	9.815	0	0	0
28/10/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	676.0000	610.0000	(9.763)	0	0	0
28/10/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R 2010/09/13	11.70	Put	Currency Future	3,676.0000	3,564.0000	(3.047)	0	0	0
28/10/2009	\$ / R 2010/09/13	3.80	Call	Currency Future	4,331.0000	4,452.0000	2.794	0	0	0
28/10/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	126.0000	110.0000	(12.698)	0	0	0
28/10/2009	\$ / R 2010/09/13	16.00	Put	Currency Future	7,899.0000	7,781.0000	(1.494)	0	0	0
28/10/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,216.0000	6,100.0000	(1.866)	0	0	0
28/10/2009	\$ / R 2010/09/13	7.00	Call	Currency Future	1,266.0000	1,370.0000	8.215	0	0	0
28/10/2009	\$ / R 2010/09/13	7.00	Put	Currency Future	135.0000	118.0000	(12.593)	0	0	0
28/10/2009	\$ / R 2010/09/13	6.00	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
28/10/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,196.0000	8,079.0000	(1.428)	0	0	0
28/10/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,063.0000	3,950.0000	(2.781)	0	0	0
28/10/2009	\$ / R 2010/09/13	5.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
28/10/2009	\$ / R 2010/09/13	6.00	Call	Currency Future	2,157.0000	2,275.0000	5.471	0	0	0
28/10/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,175.0000	2,073.0000	(4.690)	0	0	0
28/10/2009	\$ / R 2010/09/13	10.00	Call	Currency Future	216.0000	235.0000	8.796	0	0	0
28/10/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/09/13	10.00	Put	Currency Future	2,084.0000	1,983.0000	(4.846)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
28/10/2009	\$ / R	2010/09/13	12.00	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
28/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	197.0000	168.0000	(14.721)	0	0	0
28/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
28/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	1,078.0000	1,169.0000	8.442	0	0	0
28/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,019.0000	5,903.0000	(1.927)	0	0	0
28/10/2009	\$ / R	2010/09/13	16.00	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
28/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	192.0000	210.0000	9.375	0	0	0
28/10/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	5,921.0000	5,804.0000	(1.976)	0	0	0
28/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
28/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	7,999.0000	7,880.0000	(1.488)	0	0	0
28/10/2009	\$ / R	2010/09/13	14.00	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
28/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	206.0000	225.0000	9.223	0	0	0
28/10/2009	\$ / R	2010/09/13	12.00	Put	Currency Future	3,966.0000	3,853.0000	(2.849)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,285.0000	3,405.0000	3.653	0	0	0
28/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,888.0000	3,008.0000	4.155	0	0	0
28/10/2009	\$ / R	2010/09/13	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,282.0000	4,402.0000	2.802	0	0	0
28/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,921.0000	2,036.0000	5.986	0	0	0
28/10/2009	\$ / R	2010/09/13	4.00	Call	Currency Future	4,132.0000	4,252.0000	2.904	0	0	0
28/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,839.0000	2,958.0000	4.192	0	0	0
28/10/2009	\$ / R	2010/09/13	5.00	Call	Currency Future	3,136.0000	3,256.0000	3.827	0	0	0
28/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,311.0000	2,209.0000	(4.414)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,982.0000	4,103.0000	3.039	0	0	0
28/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,208.0000	4,095.0000	(2.685)	0	0	0
28/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	1,994.0000	1,894.0000	(5.015)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,390.0000	1,496.0000	7.626	0	0	0
28/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,833.0000	3,953.0000	3.131	0	0	0
28/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	225.0000	246.0000	9.333	0	0	0
28/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,987.0000	3,107.0000	4.017	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
28/10/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,335.0000	3,455.0000	3.598	0	0	0
28/10/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	231.0000	252.0000	9.091	0	0	0
28/10/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	117.0000	102.0000	(12.821)	0	0	0
28/10/2009	\$ / R 2010/09/13	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R 2010/09/13	15.85	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
28/10/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
28/10/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,348.0000	1,454.0000	7.864	0	0	0
28/10/2009	\$ / R 2010/09/13	13.85	Put	Currency Future	5,773.0000	5,657.0000	(2.009)	0	0	0
28/10/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,147.0000	8,029.0000	(1.448)	0	0	0
28/10/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
28/10/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,048.0000	7,930.0000	(1.466)	0	0	0
28/10/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	109.0000	95.0000	(12.844)	0	0	0
28/10/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,167.0000	6,051.0000	(1.881)	0	0	0
28/10/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
28/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
28/10/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
28/10/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
28/10/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	3,869.0000	3,757.0000	(2.895)	0	0	0
28/10/2009	\$ / R 2010/09/13	13.70	Put	Currency Future	5,625.0000	5,509.0000	(2.062)	0	0	0
28/10/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
28/10/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
28/10/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
28/10/2009	\$ / R 2010/09/13	13.70	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
28/10/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,307.0000	1,412.0000	8.034	0	0	0
28/10/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	1,950.0000	1,850.0000	(5.128)	0	0	0
28/10/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	5,822.0000	5,706.0000	(1.992)	0	0	0
28/10/2009	\$ / R 2010/09/13	15.70	Put	Currency Future	7,601.0000	7,484.0000	(1.539)	0	0	0
28/10/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/10/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	3,821.0000	3,708.0000	(2.957)	0	0	0
28/10/2009	\$ / R 2010/09/13	15.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
28/10/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/10/2009	\$ / R 2010/09/13	7.90	Put	Currency Future	472.0000	420.0000	(11.017)	0	0	0
28/10/2009	\$ / R 2010/09/13	15.85	Put	Currency Future	7,750.0000	7,632.0000	(1.523)	0	0	0
28/10/2009	\$ / R 2010/09/13	4.90	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
28/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,069.0000	5,952.0000	(1.928)	0	0	0
28/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,111.0000	3,998.0000	(2.749)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,733.0000	3,854.0000	3.241	0	0	0
28/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,740.0000	2,860.0000	4.380	0	0	0
28/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	2,253.0000	2,371.0000	5.237	0	0	0
28/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	2,015.0000	2,131.0000	5.757	0	0	0
28/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,350.0000	2,468.0000	5.021	0	0	0
28/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	4,232.0000	4,352.0000	2.836	0	0	0
28/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,432.0000	1,539.0000	7.472	0	0	0
28/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,784.0000	1,897.0000	6.334	0	0	0
28/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	220.0000	240.0000	9.091	0	0	0
28/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	155.0000	137.0000	(11.613)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	3,235.0000	3,356.0000	3.740	0	0	0
28/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	1,817.0000	1,719.0000	(5.394)	0	0	0
28/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,039.0000	1,939.0000	(4.904)	0	0	0
28/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	3,917.0000	3,805.0000	(2.859)	0	0	0
28/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
28/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,701.0000	7,583.0000	(1.532)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	248.0000	214.0000	(13.710)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,186.0000	1,288.0000	8.600	0	0	0
28/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	1,905.0000	1,806.0000	(5.197)	0	0	0
28/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	236.0000	258.0000	9.322	0	0	0
28/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	101.0000	88.0000	(12.871)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,434.0000	3,555.0000	3.524	0	0	0
28/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
28/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
28/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,431.0000	4,552.0000	2.731	0	0	0
28/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,772.0000	3,660.0000	(2.969)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,447.0000	2,566.0000	4.863	0	0	0
28/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
28/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,517.0000	1,627.0000	7.251	0	0	0
28/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	979.0000	1,066.0000	8.887	0	0	0
28/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,723.0000	5,607.0000	(2.027)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	248.0000	271.0000	9.274	0	0	0
28/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
28/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
28/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	179.0000	196.0000	9.497	0	0	0
28/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
28/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,448.0000	2,344.0000	(4.248)	0	0	0
28/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	2,062.0000	2,179.0000	5.674	0	0	0
28/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	5,871.0000	5,755.0000	(1.976)	0	0	0
28/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,295.0000	8,177.0000	(1.423)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	4,032.0000	4,153.0000	3.001	0	0	0
28/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
28/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
28/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	7,850.0000	7,731.0000	(1.516)	0	0	0
28/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
28/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
28/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,315.0000	6,198.0000	(1.853)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,353.0000	4,240.0000	(2.596)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	3,037.0000	3,157.0000	3.951	0	0	0
28/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,883.0000	4,003.0000	3.090	0	0	0
28/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	107.0000	116.0000	8.411	0	0	0
28/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	7,949.0000	7,831.0000	(1.484)	0	0	0
28/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
28/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
28/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,674.0000	5,558.0000	(2.044)	0	0	0
28/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	5,970.0000	5,854.0000	(1.943)	0	0	0
28/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
28/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
28/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

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28/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,651.0000	7,533.0000	(1.542)	0	0	0
28/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
28/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,147.0000	1,248.0000	8.806	0	0	0
28/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	202.0000	220.0000	8.911	0	0	0
28/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	166.0000	146.0000	(12.048)	0	0	0
28/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	93.0000	100.0000	7.527	0	0	0
28/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,724.0000	3,612.0000	(3.008)	0	0	0
28/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,014.0000	3,901.0000	(2.815)	0	0	0
28/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,221.0000	2,118.0000	(4.638)	0	0	0
28/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
28/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,130.0000	2,028.0000	(4.789)	0	0	0
28/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	3,086.0000	3,206.0000	3.889	0	0	0
28/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
28/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	1,861.0000	1,762.0000	(5.320)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	4,082.0000	4,202.0000	2.940	0	0	0
28/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	242.0000	264.0000	9.091	0	0	0
28/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	2,110.0000	2,227.0000	5.545	0	0	0
28/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,381.0000	4,502.0000	2.762	0	0	0
28/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
28/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	211.0000	230.0000	9.005	0	0	0
28/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	145.0000	127.0000	(12.414)	0	0	0
28/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,226.0000	1,329.0000	8.401	0	0	0
28/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	93.0000	81.0000	(12.903)	0	0	0
28/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,384.0000	3,505.0000	3.576	0	0	0
28/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,474.0000	1,583.0000	7.395	0	0	0
28/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,398.0000	2,517.0000	4.962	0	0	0
28/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/10/2009	\$ / R	2010/12/13			Currency Future	8.2530	8.3750	1.478	0.0000	0.0000	0
28/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	889.0000	818.0000	(7.987)	0	0	0
28/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	592.0000	643.0000	8.615	0	0	0
28/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	924.0000	851.0000	(7.900)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	577.0000	626.0000	8.492	0	0	117
28/10/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	821.0000	752.0000	(8.404)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	872.0000	945.0000	8.372	0	0	0
28/10/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	469.0000	420.0000	(10.448)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	676.0000	734.0000	8.580	0	0	0
28/10/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	778.0000	845.0000	8.612	0	0	0
28/10/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	723.0000	659.0000	(8.852)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	695.0000	755.0000	8.633	0	0	0
28/10/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	575.0000	520.0000	(9.565)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	608.0000	660.0000	8.553	0	0	0
28/10/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	788.0000	720.0000	(8.629)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	641.0000	695.0000	8.424	0	0	0
28/10/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	848.0000	919.0000	8.373	0	0	0
28/10/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	662.0000	602.0000	(9.063)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	756.0000	821.0000	8.598	0	0	0
28/10/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	495.0000	444.0000	(10.303)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	715.0000	777.0000	8.671	0	0	0
28/10/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	855.0000	785.0000	(8.187)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	692.0000	630.0000	(8.960)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	548.0000	494.0000	(9.854)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	521.0000	468.0000	(10.173)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	801.0000	869.0000	8.489	0	0	0
28/10/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	624.0000	677.0000	8.494	0	0	0
28/10/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	603.0000	546.0000	(9.453)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	824.0000	893.0000	8.374	0	0	0
28/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
28/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,195.0000	8,078.0000	(1.428)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	735.0000	799.0000	8.707	0	0	0
28/10/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,271.0000	2,171.0000	(4.403)	0	0	0
28/10/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	632.0000	574.0000	(9.177)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	279.0000	302.0000	8.244	0	0	0
28/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	206.0000	183.0000	(11.165)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,259.0000	1,358.0000	7.863	0	0	0
28/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	2,102.0000	2,218.0000	5.519	0	0	0
28/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,093.0000	1,995.0000	(4.682)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,226.0000	2,127.0000	(4.447)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	296.0000	320.0000	8.108	0	0	0
28/10/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,087.0000	3,976.0000	(2.716)	0	0	0
28/10/2009	\$ / R	2010/12/13	12.20	Call	Currency Future	140.0000	151.0000	7.857	0	0	0
28/10/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,374.0000	1,476.0000	7.424	0	0	0
28/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,029.0000	5,913.0000	(1.924)	0	0	0
28/10/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	5,784.0000	5,668.0000	(2.006)	0	0	0
28/10/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	146.0000	157.0000	7.534	0	0	0
28/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
28/10/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
28/10/2009	\$ / R	2010/12/13	14.05	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
28/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,323.0000	6,207.0000	(1.835)	0	0	0
28/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
28/10/2009	\$ / R	2010/12/13	7.30	Call	Currency Future	1,189.0000	1,282.0000	7.822	0	0	0
28/10/2009	\$ / R	2010/12/13	5.85	Call	Currency Future	2,431.0000	2,550.0000	4.895	0	0	0
28/10/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	3,943.0000	3,832.0000	(2.815)	0	0	0
28/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
28/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
28/10/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	5,882.0000	5,766.0000	(1.972)	0	0	0
28/10/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,857.0000	3,979.0000	3.163	0	0	0
28/10/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	7,850.0000	7,732.0000	(1.503)	0	0	0
28/10/2009	\$ / R	2010/12/13	6.05	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
28/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,293.0000	8,176.0000	(1.411)	0	0	0
28/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,375.0000	4,263.0000	(2.560)	0	0	0
28/10/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	3,062.0000	3,184.0000	3.984	0	0	0
28/10/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	2,242.0000	2,359.0000	5.219	0	0	0
28/10/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	4,056.0000	4,177.0000	2.983	0	0	0
28/10/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	4,205.0000	4,326.0000	2.878	0	0	0
28/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	3,211.0000	3,333.0000	3.799	0	0	0
28/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	7,999.0000	7,881.0000	(1.475)	0	0	0
28/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	219.0000	195.0000	(10.959)	0	0	0
28/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	236.0000	207.0000	(12.288)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	2,010.0000	2,125.0000	5.721	0	0	0
28/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	268.0000	291.0000	8.582	0	0	0
28/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,225.0000	6,109.0000	(1.863)	0	0	0
28/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	136.0000	147.0000	8.088	0	0	0
28/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	4,006.0000	4,128.0000	3.045	0	0	0
28/10/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,183.0000	4,072.0000	(2.654)	0	0	0
28/10/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,097.0000	7,980.0000	(1.445)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	3,013.0000	3,134.0000	4.016	0	0	0
28/10/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
28/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	2,056.0000	2,171.0000	5.593	0	0	0
28/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,127.0000	6,011.0000	(1.893)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
28/10/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	128.0000	138.0000	7.813	0	0	0
28/10/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,222.0000	1,320.0000	8.020	0	0	0
28/10/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,964.0000	3,085.0000	4.082	0	0	0
28/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	247.0000	268.0000	8.502	0	0	0
28/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
28/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,866.0000	2,986.0000	4.187	0	0	0
28/10/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,315.0000	2,216.0000	(4.276)	0	0	0
28/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	3,847.0000	3,737.0000	(2.859)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,534.0000	1,640.0000	6.910	0	0	0
28/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
28/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,957.0000	4,078.0000	3.058	0	0	0
28/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	131.0000	115.0000	(12.214)	0	0	0
28/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,751.0000	7,634.0000	(1.509)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	321.0000	347.0000	8.100	0	0	0
28/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	155.0000	167.0000	7.742	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	1,918.0000	1,822.0000	(5.005)	0	0	0
28/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,410.0000	3,531.0000	3.548	0	0	0
28/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
28/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,921.0000	2,033.0000	5.830	0	0	0
28/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,336.0000	2,454.0000	5.051	0	0	0
28/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,404.0000	4,526.0000	2.770	0	0	0
28/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,125.0000	1,211.0000	7.644	0	0	0
28/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
28/10/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
28/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,310.0000	3,432.0000	3.686	0	0	0
28/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,279.0000	4,167.0000	(2.617)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	171.0000	151.0000	(11.696)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,453.0000	1,558.0000	7.226	0	0	0
28/10/2009	\$ / R 2010/12/13	15.90	Put	Currency Future	7,702.0000	7,584.0000	(1.532)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	68.0000	58.0000	(14.706)	0	0	0
28/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	308.0000	333.0000	8.117	0	0	0
28/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,752.0000	3,642.0000	(2.932)	0	0	0
28/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	132.0000	142.0000	7.576	0	0	0
28/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	150.0000	133.0000	(11.333)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	258.0000	279.0000	8.140	0	0	0
28/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	150.0000	162.0000	8.000	0	0	0
28/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	272.0000	236.0000	(13.235)	0	0	0
28/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,005.0000	1,908.0000	(4.838)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,405.0000	2,304.0000	(4.200)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,494.0000	2,393.0000	(4.050)	0	0	0
28/10/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	84.0000	90.0000	7.143	0	0	0
28/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
28/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	3,991.0000	3,880.0000	(2.781)	0	0	0
28/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,686.0000	5,571.0000	(2.023)	0	0	0
28/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	144.0000	155.0000	7.639	0	0	0
28/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,769.0000	2,888.0000	4.298	0	0	0
28/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
28/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	5,931.0000	5,815.0000	(1.956)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
28/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
28/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,135.0000	4,024.0000	(2.684)	0	0	0
28/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,304.0000	4,426.0000	2.835	0	0	0
28/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	7,900.0000	7,782.0000	(1.494)	0	0	0
28/10/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,832.0000	1,944.0000	6.114	0	0	0
28/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
28/10/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	1,063.0000	1,147.0000	7.902	0	0	0
28/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,078.0000	5,962.0000	(1.909)	0	0	0
28/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	310.0000	272.0000	(12.258)	0	0	0
28/10/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
28/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	79.0000	69.0000	(12.658)	0	0	0
28/10/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,137.0000	2,039.0000	(4.586)	0	0	0
28/10/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	290.0000	314.0000	8.276	0	0	0
28/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,757.0000	3,879.0000	3.247	0	0	0
28/10/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,048.0000	7,930.0000	(1.466)	0	0	0
28/10/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	182.0000	161.0000	(11.538)	0	0	0
28/10/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	87.0000	93.0000	6.897	0	0	0
28/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,335.0000	1,436.0000	7.566	0	0	0
28/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
28/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
28/10/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	5,833.0000	5,717.0000	(1.989)	0	0	0
28/10/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	3,895.0000	3,785.0000	(2.824)	0	0	0
28/10/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	7,801.0000	7,683.0000	(1.513)	0	0	0
28/10/2009	\$ / R	2010/12/13	15.85	Put	Currency Future	7,653.0000	7,535.0000	(1.542)	0	0	0
28/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	4,155.0000	4,277.0000	2.936	0	0	0
28/10/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	4,255.0000	4,376.0000	2.844	0	0	0
28/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	3,161.0000	3,283.0000	3.860	0	0	0
28/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
28/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	2,195.0000	2,312.0000	5.330	0	0	0
28/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	148.0000	160.0000	8.108	0	0	0
28/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	5,735.0000	5,620.0000	(2.005)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
28/10/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	302.0000	327.0000	8.278	0	0	0
28/10/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,800.0000	3,689.0000	(2.921)	0	0	0
28/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	4,106.0000	4,227.0000	2.947	0	0	0
28/10/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,354.0000	4,476.0000	2.802	0	0	0
28/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	3,112.0000	3,233.0000	3.888	0	0	0
28/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,049.0000	1,952.0000	(4.734)	0	0	0
28/10/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,261.0000	3,382.0000	3.711	0	0	0
28/10/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,360.0000	3,482.0000	3.631	0	0	0
28/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	2,149.0000	2,265.0000	5.398	0	0	0
28/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,413.0000	1,517.0000	7.360	0	0	0
28/10/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,494.0000	1,599.0000	7.028	0	0	0
28/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	160.0000	142.0000	(11.250)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,289.0000	2,407.0000	5.155	0	0	0
28/10/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	88.0000	95.0000	7.955	0	0	0
28/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	274.0000	296.0000	8.029	0	0	0
28/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,384.0000	2,502.0000	4.950	0	0	0
28/10/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	141.0000	124.0000	(12.057)	0	0	0
28/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,297.0000	1,397.0000	7.710	0	0	0
28/10/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	5,980.0000	5,864.0000	(1.940)	0	0	0
28/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	142.0000	153.0000	7.746	0	0	0
28/10/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
28/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,182.0000	2,083.0000	(4.537)	0	0	0
28/10/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,039.0000	3,928.0000	(2.748)	0	0	0
28/10/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	314.0000	340.0000	8.280	0	0	0
28/10/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
28/10/2009	\$ / R 2010/12/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	7,949.0000	7,831.0000	(1.484)	0	0	0
28/10/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	153.0000	164.0000	7.190	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	1,961.0000	1,865.0000	(4.895)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,449.0000	2,349.0000	(4.083)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	285.0000	308.0000	8.070	0	0	0
28/10/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
28/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	194.0000	172.0000	(11.340)	0	0	0
28/10/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,327.0000	4,215.0000	(2.588)	0	0	0
28/10/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
28/10/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,274.0000	6,158.0000	(1.849)	0	0	0
28/10/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	252.0000	274.0000	8.730	0	0	0
28/10/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,244.0000	8,127.0000	(1.419)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	291.0000	254.0000	(12.715)	0	0	0
28/10/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
28/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
28/10/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	1,094.0000	1,179.0000	7.770	0	0	0
28/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,807.0000	3,929.0000	3.205	0	0	0
28/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,817.0000	2,937.0000	4.260	0	0	0
28/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,876.0000	1,988.0000	5.970	0	0	0
28/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/10/2009	\$ / R 2010/12/13	12.35	Call	Currency Future	0.0000	145.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	7.35	Put	Currency Future	0.0000	220.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	7.35	Call	Currency Future	0.0000	1,245.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	6.35	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	6.35	Call	Currency Future	0.0000	2,079.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	5.35	Call	Currency Future	0.0000	3,035.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	8.35	Call	Currency Future	0.0000	714.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	4.35	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	8.35	Put	Currency Future	0.0000	689.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	10.35	Put	Currency Future	0.0000	2,260.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	0.0000	8,029.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	16.35	Call	Currency Future	0.0000	54.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	14.35	Put	Currency Future	0.0000	6,061.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	14.35	Call	Currency Future	0.0000	86.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	12.35	Put	Currency Future	0.0000	4,120.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	10.35	Call	Currency Future	0.0000	285.0000	100.000	0	0	0
28/10/2009	\$ / R 2010/12/13	4.35	Call	Currency Future	0.0000	4,029.0000	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
28/10/2009	\$ / R	2010/12/13	5.35	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14			Currency Future	12.6102	12.8449	1.861	12.8400	12.6800	39,735
28/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,041.0000	6,806.0000	(3.338)	0	0	0
28/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	430.0000	583.0000	35.581	0	0	0
28/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
28/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	77.0000	46.0000	(40.260)	0	0	0
28/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,054.0000	1,281.0000	21.537	0	0	0
28/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,263.0000	3,497.0000	7.171	0	0	0
28/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,412.0000	3,647.0000	6.887	0	0	0
28/10/2009	£ / R	2009/12/14	18.50	Put	Currency Future	5,891.0000	5,657.0000	(3.972)	0	0	0
28/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,211.0000	4,445.0000	5.557	0	0	0
28/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	220.0000	138.0000	(37.273)	0	0	0
28/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,213.0000	3,447.0000	7.283	0	0	0
28/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	141.0000	76.0000	(46.099)	0	0	0
28/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	7,841.0000	7,606.0000	(2.997)	0	0	0
28/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,741.0000	5,507.0000	(4.076)	0	0	0
28/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	529.0000	693.0000	31.002	0	0	0
28/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,943.0000	4,708.0000	(4.754)	0	0	0
28/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,567.0000	2,800.0000	9.077	0	0	0
28/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,765.0000	2,999.0000	8.463	0	0	0
28/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,941.0000	6,706.0000	(3.386)	0	0	0
28/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,312.0000	3,547.0000	7.095	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,360.0000	4,595.0000	5.390	0	0	0
28/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	966.0000	1,185.0000	22.671	0	0	0
28/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,791.0000	6,556.0000	(3.460)	0	0	0
28/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,241.0000	7,006.0000	(3.245)	0	0	0
28/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,418.0000	2,651.0000	9.636	0	0	0
28/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,113.0000	3,348.0000	7.549	0	0	0
28/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,040.0000	8,806.0000	(2.588)	0	0	0
28/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	370.0000	516.0000	39.459	0	0	0
28/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,584.0000	1,817.0000	14.710	0	0	0
28/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	85.0000	49.0000	(42.353)	0	0	0
28/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,710.0000	4,945.0000	4.989	0	0	0
28/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	169.0000	98.0000	(42.012)	0	0	0
28/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,660.0000	4,895.0000	5.043	0	0	0
28/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	70.0000	95.0000	35.714	0	0	0
28/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,123.0000	2,355.0000	10.928	0	0	0
28/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,740.0000	8,506.0000	(2.677)	0	0	0
28/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,691.0000	5,457.0000	(4.112)	0	0	0
28/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,927.0000	2,158.0000	11.988	0	0	0
28/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	676.0000	853.0000	26.183	0	0	0
28/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,790.0000	8,556.0000	(2.662)	0	0	0
28/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	601.0000	771.0000	28.286	0	0	0
28/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,245.0000	4,011.0000	(5.512)	0	0	0
28/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	74.0000	101.0000	36.486	0	0	0
28/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,438.0000	1,670.0000	16.134	0	0	0
28/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	10.0000	7.0000	(30.000)	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
28/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,647.0000	3,414.0000	(6.389)	0	0	0
28/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,536.0000	1,318.0000	(14.193)	0	0	0
28/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,014.0000	3,248.0000	7.764	0	0	0
28/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,164.0000	957.0000	(17.784)	0	0	0
28/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,590.0000	8,356.0000	(2.724)	0	0	0
28/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
28/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,541.0000	7,306.0000	(3.116)	0	0	0
28/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,291.0000	7,056.0000	(3.223)	0	0	0
28/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,743.0000	4,509.0000	(4.934)	0	0	0
28/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,697.0000	3,463.0000	(6.329)	0	0	0
28/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,914.0000	3,148.0000	8.030	0	0	0
28/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	185.0000	110.0000	(40.541)	0	0	0
28/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	116.0000	58.0000	(50.000)	0	0	0
28/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,996.0000	3,762.0000	(5.856)	0	0	0
28/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,793.0000	4,559.0000	(4.882)	0	0	0
28/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,754.0000	2,524.0000	(8.351)	0	0	0
28/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,163.0000	3,398.0000	7.430	0	0	0
28/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
28/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,690.0000	8,456.0000	(2.693)	0	0	0
28/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,642.0000	5,407.0000	(4.165)	0	0	0
28/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	495.0000	655.0000	32.323	0	0	0
28/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,444.0000	4,210.0000	(5.266)	0	0	0
28/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,691.0000	7,456.0000	(3.056)	0	0	0
28/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,197.0000	1,426.0000	19.131	0	0	0
28/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,593.0000	4,360.0000	(5.073)	0	0	0
28/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,320.0000	2,552.0000	10.000	0	0	0
28/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,290.0000	9,055.0000	(2.530)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,741.0000	6,506.0000	(3.486)	0	0	0
28/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	260.0000	171.0000	(34.231)	0	0	0
28/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	837.0000	1,041.0000	24.373	0	0	0
28/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,760.0000	4,995.0000	4.937	0	0	0
28/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	335.0000	230.0000	(31.343)	0	0	0
28/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,591.0000	6,356.0000	(3.565)	0	0	0
28/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	8.50	Call	Currency Future	4,111.0000	4,345.0000	5.692	0	0	0
28/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
28/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
28/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	46.0000	63.0000	36.957	0	0	0
28/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,249.0000	3,017.0000	(7.141)	0	0	0
28/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
28/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,779.0000	2,011.0000	13.041	0	0	0
28/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,172.0000	2,404.0000	10.681	0	0	0
28/10/2009	£ / R	2009/12/14	20.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,704.0000	2,475.0000	(8.469)	0	0	0
28/10/2009	£ / R	2009/12/14	8.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,240.0000	9,005.0000	(2.543)	0	0	0
28/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	796.0000	994.0000	24.874	0	0	0
28/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	295.0000	424.0000	43.729	0	0	0
28/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,951.0000	2,721.0000	(7.794)	0	0	0
28/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	20.50	Put	Currency Future	7,891.0000	7,656.0000	(2.978)	0	0	0
28/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,691.0000	6,456.0000	(3.512)	0	0	0
28/10/2009	£ / R	2009/12/14	16.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,242.0000	5,008.0000	(4.464)	0	0	0
28/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,221.0000	2,453.0000	10.446	0	0	0
28/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	14.0000	19.0000	35.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,210.0000	1,001.0000	(17.273)	0	0	0
28/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
28/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,796.0000	3,563.0000	(6.138)	0	0	0
28/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,542.0000	5,307.0000	(4.240)	0	0	0
28/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,010.0000	5,245.0000	4.691	0	0	0
28/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,010.0000	1,233.0000	22.079	0	0	0
28/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,349.0000	3,116.0000	(6.957)	0	0	0
28/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
28/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,149.0000	1,378.0000	19.930	0	0	0
28/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,460.0000	4,695.0000	5.269	0	0	0
28/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,245.0000	1,475.0000	18.474	0	0	0
28/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,491.0000	6,256.0000	(3.620)	0	0	0
28/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
28/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,641.0000	7,406.0000	(3.076)	0	0	0
28/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,803.0000	2,573.0000	(8.205)	0	0	0
28/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	3,846.0000	3,613.0000	(6.058)	0	0	0
28/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	50.0000	38.0000	(24.000)	0	0	0
28/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,693.0000	4,459.0000	(4.986)	0	0	0
28/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,940.0000	8,706.0000	(2.617)	0	0	0
28/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,517.0000	2,750.0000	9.257	0	0	0
28/10/2009	£ / R	2009/12/14	8.40	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
28/10/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,547.0000	3,314.0000	(6.569)	0	0	0
28/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	184.0000	254.0000	38.043	0	0	0
28/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	69.0000	44.0000	(36.232)	0	0	0
28/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
28/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,293.0000	1,524.0000	17.865	0	0	0
28/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,200.0000	2,968.0000	(7.250)	0	0	0
28/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,292.0000	5,058.0000	(4.422)	0	0	0
28/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,841.0000	5,607.0000	(4.006)	0	0	0
28/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,341.0000	7,106.0000	(3.201)	0	0	0
28/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	342.0000	484.0000	41.520	0	0	0
28/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	55.0000	40.0000	(27.273)	0	0	0
28/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	500.0000	352.0000	(29.600)	0	0	0
28/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,458.0000	2,230.0000	(9.276)	0	0	0
28/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	16.0000	23.0000	43.750	0	0	0
28/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	154.0000	86.0000	(44.156)	0	0	0
28/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,992.0000	4,758.0000	(4.688)	0	0	0
28/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	537.0000	380.0000	(29.236)	0	0	0
28/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	755.0000	947.0000	25.430	0	0	0
28/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,161.0000	4,395.0000	5.624	0	0	0
28/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,342.0000	5,108.0000	(4.380)	0	0	0
28/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	898.0000	703.0000	(21.715)	0	0	0
28/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	197.0000	275.0000	39.594	0	0	0
28/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	95.0000	52.0000	(45.263)	0	0	0
28/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	109.0000	148.0000	35.780	0	0	0
28/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,092.0000	4,858.0000	(4.595)	0	0	0
28/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	211.0000	297.0000	40.758	0	0	0
28/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,441.0000	6,206.0000	(3.649)	0	0	0
28/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,512.0000	3,747.0000	6.691	0	0	0
28/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,486.0000	1,719.0000	15.680	0	0	0
28/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	715.0000	900.0000	25.874	0	0	0
28/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	282.0000	189.0000	(32.979)	0	0	0
28/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,535.0000	1,768.0000	15.179	0	0	0
28/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	52.0000	71.0000	36.538	0	0	0
28/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	612.0000	440.0000	(28.105)	0	0	0
28/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,191.0000	5,957.0000	(3.780)	0	0	0
28/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	462.0000	619.0000	33.983	0	0	0
28/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	8,990.0000	8,756.0000	(2.603)	0	0	0
28/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,074.0000	870.0000	(18.994)	0	0	0
28/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,100.0000	2,869.0000	(7.452)	0	0	0
28/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,562.0000	3,797.0000	6.597	0	0	0
28/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,025.0000	2,256.0000	11.407	0	0	0
28/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	105.0000	55.0000	(47.619)	0	0	0
28/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	62.0000	85.0000	37.097	0	0	0
28/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,190.0000	8,955.0000	(2.557)	0	0	0
28/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,442.0000	1,226.0000	(14.979)	0	0	0
28/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,042.0000	4,808.0000	(4.641)	0	0	0
28/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,991.0000	6,756.0000	(3.361)	0	0	0
28/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	58.0000	80.0000	37.931	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	84.0000	115.0000	36.905	0	0	0
28/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,091.0000	6,856.0000	(3.314)	0	0	0
28/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,468.0000	2,701.0000	9.441	0	0	0
28/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	565.0000	731.0000	29.381	0	0	0
28/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	431.0000	299.0000	(30.626)	0	0	0
28/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	400.0000	549.0000	37.250	0	0	0
28/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,591.0000	7,356.0000	(3.096)	0	0	0
28/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,191.0000	6,956.0000	(3.268)	0	0	0
28/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	37.0000	51.0000	37.838	0	0	0
28/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,440.0000	8,206.0000	(2.773)	0	0	0
28/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,462.0000	3,697.0000	6.788	0	0	0
28/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	241.0000	344.0000	42.739	0	0	0
28/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	240.0000	154.0000	(35.833)	0	0	0
28/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,410.0000	4,645.0000	5.329	0	0	0
28/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,828.0000	2,060.0000	12.691	0	0	0
28/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,727.0000	1,506.0000	(12.797)	0	0	0
28/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	574.0000	409.0000	(28.746)	0	0	0
28/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	202.0000	124.0000	(38.614)	0	0	0
28/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,302.0000	1,090.0000	(16.283)	0	0	0
28/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,494.0000	4,260.0000	(5.207)	0	0	0
28/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,536.0000	1,318.0000	(14.193)	0	0	0
28/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,348.0000	1,135.0000	(15.801)	0	0	0
28/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,090.0000	8,856.0000	(2.574)	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
28/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,141.0000	6,906.0000	(3.291)	0	0	0
28/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,541.0000	6,306.0000	(3.593)	0	0	0
28/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	879.0000	1,089.0000	23.891	0	0	0
28/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,017.0000	1,793.0000	(11.106)	0	0	0
28/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,592.0000	5,357.0000	(4.202)	0	0	0
28/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,192.0000	4,958.0000	(4.507)	0	0	0
28/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,490.0000	8,256.0000	(2.756)	0	0	0
28/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,791.0000	5,557.0000	(4.041)	0	0	0
28/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	49.0000	67.0000	36.735	0	0	0
28/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	46.0000	63.0000	36.957	0	0	0
28/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,597.0000	3,364.0000	(6.478)	0	0	0
28/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	16.50	Put	Currency Future	3,896.0000	3,662.0000	(6.006)	0	0	0
28/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	172.0000	235.0000	36.628	0	0	0
28/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,140.0000	8,906.0000	(2.560)	0	0	0
28/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,544.0000	4,310.0000	(5.150)	0	0	0
28/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
28/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	42.0000	57.0000	35.714	0	0	0
28/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	161.0000	220.0000	36.646	0	0	0
28/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
28/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,492.0000	5,257.0000	(4.279)	0	0	0
28/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,610.0000	4,845.0000	5.098	0	0	0
28/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	27.0000	37.0000	37.037	0	0	0
28/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,458.0000	2,230.0000	(9.276)	0	0	0
28/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	96.0000	130.0000	35.417	0	0	0
28/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	651.0000	475.0000	(27.035)	0	0	0
28/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
28/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,843.0000	4,609.0000	(4.832)	0	0	0
28/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,348.0000	1,135.0000	(15.801)	0	0	0
28/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	18.0000	25.0000	38.889	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
28/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	985.0000	785.0000	(20.305)	0	0	0
28/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,489.0000	1,272.0000	(14.574)	0	0	0
28/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	638.0000	812.0000	27.273	0	0	0
28/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,142.0000	4,908.0000	(4.551)	0	0	0
28/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,311.0000	4,545.0000	5.428	0	0	0
28/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,631.0000	1,412.0000	(13.427)	0	0	0
28/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	24.0000	32.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	305.0000	209.0000	(31.475)	0	0	0
28/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,791.0000	7,556.0000	(3.016)	0	0	0
28/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,270.0000	2,503.0000	10.264	0	0	0
28/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	52.0000	71.0000	36.538	0	0	0
28/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	128.0000	67.0000	(47.656)	0	0	0
28/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,540.0000	8,306.0000	(2.740)	0	0	0
28/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,398.0000	3,166.0000	(6.828)	0	0	0
28/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,341.0000	1,572.0000	17.226	0	0	0
28/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
28/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	16.0000	23.0000	43.750	0	0	0
28/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,074.0000	870.0000	(18.994)	0	0	0
28/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,063.0000	3,298.0000	7.672	0	0	0
28/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	18.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	141.0000	192.0000	36.170	0	0	0
28/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,150.0000	2,918.0000	(7.365)	0	0	0
28/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,605.0000	2,377.0000	(8.752)	0	0	0
28/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	26.0000	36.0000	38.462	0	0	0
28/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	813.0000	624.0000	(23.247)	0	0	0
28/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	315.0000	454.0000	44.127	0	0	0
28/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,864.0000	3,099.0000	8.205	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	62.0000	42.0000	(32.258)	0	0	0
28/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,392.0000	5,158.0000	(4.340)	0	0	0
28/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,556.0000	2,328.0000	(8.920)	0	0	0
28/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	124.0000	169.0000	36.290	0	0	0
28/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,960.0000	5,195.0000	4.738	0	0	0
28/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
28/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	922.0000	1,137.0000	23.319	0	0	0
28/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,408.0000	2,181.0000	(9.427)	0	0	0
28/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,066.0000	1,841.0000	(10.891)	0	0	0
28/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	84.0000	115.0000	36.905	0	0	0
28/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,074.0000	2,306.0000	11.186	0	0	0
28/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	55.0000	75.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,810.0000	5,045.0000	4.886	0	0	0
28/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,299.0000	3,067.0000	(7.032)	0	0	0
28/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	5,991.0000	5,757.0000	(3.906)	0	0	0
28/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,877.0000	2,109.0000	12.360	0	0	0
28/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,556.0000	2,328.0000	(8.920)	0	0	0
28/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,815.0000	3,049.0000	8.313	0	0	0
28/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
28/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,163.0000	1,938.0000	(10.402)	0	0	0
28/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,102.0000	1,329.0000	20.599	0	0	0
28/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,395.0000	1,180.0000	(15.412)	0	0	0
28/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,811.0000	4,046.0000	6.166	0	0	0
28/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	211.0000	297.0000	40.758	0	0	0
28/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	44.0000	36.0000	(18.182)	0	0	0
28/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	898.0000	703.0000	(21.715)	0	0	0
28/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,362.0000	3,597.0000	6.990	0	0	0
28/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	18.80	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
28/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,212.0000	1,986.0000	(10.217)	0	0	0
28/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,066.0000	1,841.0000	(10.891)	0	0	0
28/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
28/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,761.0000	3,996.0000	6.248	0	0	0
28/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	500.0000	352.0000	(29.600)	0	0	0
28/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	4,011.0000	4,245.0000	5.834	0	0	0
28/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	116.0000	158.0000	36.207	0	0	0
28/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	20.0000	28.0000	40.000	0	0	0
28/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
28/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,391.0000	7,156.0000	(3.180)	0	0	0
28/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	22.0000	31.0000	40.909	0	0	0
28/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	26.0000	36.0000	38.462	0	0	0
28/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,310.0000	2,083.0000	(9.827)	0	0	0
28/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,115.0000	1,889.0000	(10.686)	0	0	0
28/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	44.0000	60.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,730.0000	1,963.0000	13.468	0	0	0
28/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,775.0000	1,553.0000	(12.507)	0	0	0
28/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,640.0000	8,406.0000	(2.708)	0	0	0
28/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	32.0000	44.0000	37.500	0	0	0
28/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	4,061.0000	4,295.0000	5.762	0	0	0
28/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	17.0000	24.0000	41.176	0	0	0
28/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	19.0000	27.0000	42.105	0	0	0
28/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,241.0000	6,007.0000	(3.749)	0	0	0
28/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	225.0000	320.0000	42.222	0	0	0
28/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,872.0000	1,649.0000	(11.912)	0	0	0
28/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,001.0000	2,770.0000	(7.697)	0	0	0
28/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,359.0000	2,132.0000	(9.623)	0	0	0
28/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	90.0000	122.0000	35.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	109.0000	148.0000	35.780	0	0	0
28/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	465.0000	325.0000	(30.108)	0	0	0
28/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	35.0000	48.0000	37.143	0	0	0
28/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	25.0000	34.0000	36.000	0	0	0
28/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,969.0000	1,744.0000	(11.427)	0	0	0
28/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,852.0000	2,622.0000	(8.065)	0	0	0
28/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,340.0000	8,106.0000	(2.806)	0	0	0
28/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	731.0000	547.0000	(25.171)	0	0	0
28/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,902.0000	2,671.0000	(7.960)	0	0	0
28/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,310.0000	2,083.0000	(9.827)	0	0	0
28/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	3,946.0000	3,712.0000	(5.930)	0	0	0
28/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	27.0000	37.0000	37.037	0	0	0
28/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	44.0000	60.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,716.0000	2,949.0000	8.579	0	0	0
28/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	7,991.0000	7,756.0000	(2.941)	0	0	0
28/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	856.0000	663.0000	(22.547)	0	0	0
28/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
28/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	35.0000	48.0000	37.143	0	0	0
28/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,841.0000	6,606.0000	(3.435)	0	0	0
28/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,775.0000	1,553.0000	(12.507)	0	0	0
28/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,507.0000	2,279.0000	(9.095)	0	0	0
28/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,302.0000	1,090.0000	(16.283)	0	0	0
28/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,029.0000	827.0000	(19.631)	0	0	0
28/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,240.0000	8,006.0000	(2.840)	0	0	0
28/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,920.0000	1,697.0000	(11.615)	0	0	0
28/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	7,941.0000	7,706.0000	(2.959)	0	0	0
28/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,017.0000	1,793.0000	(11.106)	0	0	0
28/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	55.0000	75.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,074.0000	870.0000	(18.994)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	161.0000	220.0000	36.646	0	0	0
28/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,893.0000	4,659.0000	(4.782)	0	0	0
28/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	276.0000	396.0000	43.478	0	0	0
28/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,840.0000	8,606.0000	(2.647)	0	0	0
28/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	30.0000	41.0000	36.667	0	0	0
28/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
28/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	62.0000	85.0000	37.097	0	0	0
28/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,341.0000	6,106.0000	(3.706)	0	0	0
28/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	151.0000	205.0000	35.762	0	0	0
28/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,891.0000	6,656.0000	(3.410)	0	0	0
28/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	366.0000	252.0000	(31.148)	0	0	0
28/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,164.0000	957.0000	(17.784)	0	0	0
28/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,666.0000	2,899.0000	8.740	0	0	0
28/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,890.0000	8,656.0000	(2.632)	0	0	0
28/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
28/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,860.0000	5,095.0000	4.835	0	0	0
28/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	74.0000	101.0000	36.486	0	0	0
28/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,442.0000	1,226.0000	(14.979)	0	0	0
28/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,662.0000	3,896.0000	6.390	0	0	0
28/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	398.0000	275.0000	(30.905)	0	0	0
28/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	102.0000	139.0000	36.275	0	0	0
28/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,823.0000	1,601.0000	(12.178)	0	0	0
28/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	258.0000	370.0000	43.411	0	0	0
28/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,641.0000	6,406.0000	(3.539)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R 2009/12/14	9.65	Call	Currency Future	2,964.0000	3,198.0000	7.895	0	0	0
28/10/2009	£ / R 2009/12/14	10.95	Call	Currency Future	1,681.0000	1,914.0000	13.861	0	0	0
28/10/2009	£ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R 2009/12/14	18.70	Put	Currency Future	6,091.0000	5,857.0000	(3.842)	0	0	0
28/10/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,344.0000	4,110.0000	(5.387)	0	0	0
28/10/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,643.0000	4,409.0000	(5.040)	0	0	0
28/10/2009	£ / R 2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R 2009/12/14	9.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	£ / R 2009/12/14	16.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R 2009/12/14	8.75	Call	Currency Future	3,861.0000	4,096.0000	6.087	0	0	0
28/10/2009	£ / R 2009/12/14	9.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	£ / R 2009/12/14	20.70	Put	Currency Future	8,091.0000	7,856.0000	(2.904)	0	0	0
28/10/2009	£ / R 2009/12/14	10.65	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
28/10/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,261.0000	2,035.0000	(9.996)	0	0	0
28/10/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,369.0000	2,602.0000	9.835	0	0	0
28/10/2009	£ / R 2009/12/14	13.15	Put	Currency Future	690.0000	511.0000	(25.942)	0	0	0
28/10/2009	£ / R 2009/12/14	10.65	Call	Currency Future	1,976.0000	2,207.0000	11.690	0	0	0
28/10/2009	£ / R 2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,489.0000	1,272.0000	(14.574)	0	0	0
28/10/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,389.0000	1,621.0000	16.703	0	0	0
28/10/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,290.0000	8,056.0000	(2.823)	0	0	0
28/10/2009	£ / R 2009/12/14	15.65	Put	Currency Future	3,051.0000	2,819.0000	(7.604)	0	0	0
28/10/2009	£ / R 2009/12/14	18.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,679.0000	1,459.0000	(13.103)	0	0	0
28/10/2009	£ / R 2009/12/14	10.25	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/10/2009	£ / R 2009/12/14	18.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	£ / R 2009/12/14	18.55	Put	Currency Future	5,941.0000	5,707.0000	(3.939)	0	0	0
28/10/2009	£ / R 2009/12/14	14.05	Call	Currency Future	49.0000	67.0000	36.735	0	0	0
28/10/2009	£ / R 2009/12/14	15.25	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
28/10/2009	£ / R 2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R 2009/12/14	13.10	Put	Currency Future	651.0000	475.0000	(27.035)	0	0	0
28/10/2009	£ / R 2009/12/14	14.40	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
28/10/2009	£ / R 2009/12/14	11.25	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
28/10/2009	£ / R 2009/12/14	16.70	Put	Currency Future	4,095.0000	3,861.0000	(5.714)	0	0	0
28/10/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,823.0000	1,601.0000	(12.178)	0	0	0
28/10/2009	£ / R 2009/12/14	17.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,536.0000	1,318.0000	(14.193)	0	0	0
28/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,655.0000	2,426.0000	(8.625)	0	0	0
28/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,747.0000	3,513.0000	(6.245)	0	0	0
28/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	39.0000	54.0000	38.462	0	0	0
28/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,584.0000	1,365.0000	(13.826)	0	0	0
28/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	985.0000	785.0000	(20.305)	0	0	0
28/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	132.0000	180.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	46.0000	63.0000	36.957	0	0	0
28/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,395.0000	1,180.0000	(15.412)	0	0	0
28/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	96.0000	130.0000	35.417	0	0	0
28/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	20.0000	28.0000	40.000	0	0	0
28/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,969.0000	1,744.0000	(11.427)	0	0	0
28/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,261.0000	4,495.0000	5.492	0	0	0
28/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	772.0000	585.0000	(24.223)	0	0	0
28/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	21.0000	30.0000	42.857	0	0	0
28/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
28/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,911.0000	4,146.0000	6.009	0	0	0
28/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,584.0000	1,365.0000	(13.826)	0	0	0
28/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
28/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,291.0000	6,056.0000	(3.735)	0	0	0
28/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,256.0000	1,045.0000	(16.799)	0	0	0
28/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,711.0000	3,946.0000	6.333	0	0	0
28/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,119.0000	913.0000	(18.409)	0	0	0
28/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	79.0000	108.0000	36.709	0	0	0
28/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,045.0000	3,812.0000	(5.760)	0	0	0
28/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,294.0000	4,061.0000	(5.426)	0	0	0
28/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	102.0000	139.0000	36.275	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,041.0000	5,807.0000	(3.874)	0	0	0
28/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,041.0000	7,806.0000	(2.923)	0	0	0
28/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	942.0000	744.0000	(21.019)	0	0	0
28/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,741.0000	7,506.0000	(3.036)	0	0	0
28/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	66.0000	90.0000	36.364	0	0	0
28/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,961.0000	4,195.0000	5.908	0	0	0
28/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,616.0000	2,850.0000	8.945	0	0	0
28/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,302.0000	1,090.0000	(16.283)	0	0	0
28/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,632.0000	1,866.0000	14.338	0	0	0
28/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,612.0000	3,846.0000	6.478	0	0	0
28/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	70.0000	95.0000	35.714	0	0	0
28/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	151.0000	205.0000	35.762	0	0	0
28/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,119.0000	913.0000	(18.409)	0	0	0
28/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,210.0000	1,001.0000	(17.273)	0	0	0
28/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	84.0000	115.0000	36.905	0	0	0
28/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,390.0000	8,156.0000	(2.789)	0	0	0
28/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	79.0000	108.0000	36.709	0	0	0
28/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,394.0000	4,160.0000	(5.325)	0	0	0
28/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	690.0000	511.0000	(25.942)	0	0	0
28/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,391.0000	6,156.0000	(3.677)	0	0	0
28/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	62.0000	85.0000	37.097	0	0	0
28/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	141.0000	192.0000	36.170	0	0	0
28/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	731.0000	547.0000	(25.171)	0	0	0
28/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	942.0000	744.0000	(21.019)	0	0	0
28/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	856.0000	663.0000	(22.547)	0	0	0
28/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	116.0000	158.0000	36.207	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15			Currency Future	12.8253	13.0632	1.855	13.0100	12.8800	780
28/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,684.0000	7,448.0000	(3.071)	0	0	0
28/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,948.0000	4,713.0000	(4.749)	0	0	0
28/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	56.0000	48.0000	(14.286)	0	0	0
28/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	157.0000	129.0000	(17.834)	0	0	0
28/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,385.0000	7,149.0000	(3.196)	0	0	0
28/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,707.0000	2,941.0000	8.644	0	0	0
28/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,414.0000	2,649.0000	9.735	0	0	0
28/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,197.0000	3,431.0000	7.319	0	0	0
28/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,282.0000	3,060.0000	(6.764)	0	0	0
28/10/2009	£ / R	2010/03/15	8.70	Call	Currency Future	4,133.0000	4,367.0000	5.662	0	0	0
28/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
28/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,221.0000	2,454.0000	10.491	0	0	0
28/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	434.0000	334.0000	(23.041)	0	0	0
28/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,982.0000	2,211.0000	11.554	0	0	0
28/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	798.0000	951.0000	19.173	0	0	0
28/10/2009	£ / R	2010/03/15	8.70	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
28/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,749.0000	1,970.0000	12.636	0	0	0
28/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,393.0000	3,628.0000	6.926	0	0	0
28/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
28/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	387.0000	293.0000	(24.289)	0	0	0
28/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,952.0000	3,186.0000	7.927	0	0	0
28/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,133.0000	1,342.0000	18.447	0	0	0
28/10/2009	£ / R	2010/03/15	18.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
28/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,228.0000	8,992.0000	(2.557)	0	0	0
28/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,178.0000	8,942.0000	(2.571)	0	0	0
28/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,299.0000	1,515.0000	16.628	0	0	0
28/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	211.0000	251.0000	18.957	0	0	0
28/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	364.0000	273.0000	(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
28/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	63.0000	51.0000	(19.048)	0	0	0
28/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
28/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,236.0000	6,999.0000	(3.275)	0	0	0
28/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	51.0000	66.0000	29.412	0	0	0
28/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	740.0000	887.0000	19.865	0	0	0
28/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
28/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,380.0000	4,615.0000	5.365	0	0	0
28/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	59.0000	76.0000	28.814	0	0	0
28/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	124.0000	101.0000	(18.548)	0	0	0
28/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	956.0000	1,136.0000	18.828	0	0	0
28/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,426.0000	3,203.0000	(6.509)	0	0	0
28/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	562.0000	688.0000	22.420	0	0	0
28/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	241.0000	287.0000	19.087	0	0	0
28/10/2009	£ / R	2010/03/15	18.70	Put	Currency Future	5,893.0000	5,657.0000	(4.005)	0	0	0
28/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,234.0000	3,013.0000	(6.834)	0	0	0
28/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,694.0000	5,458.0000	(4.145)	0	0	0
28/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,849.0000	4,614.0000	(4.846)	0	0	0
28/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,680.0000	8,444.0000	(2.719)	0	0	0
28/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	230.0000	173.0000	(24.783)	0	0	0
28/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	468.0000	569.0000	21.581	0	0	0
28/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,843.0000	5,607.0000	(4.039)	0	0	0
28/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,415.0000	1,224.0000	(13.498)	0	0	0
28/10/2009	£ / R	2010/03/15	20.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	43.0000	55.0000	27.907	0	0	0
28/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	37.0000	48.0000	29.730	0	0	0
28/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,586.0000	1,388.0000	(12.484)	0	0	0
28/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	20.70	Put	Currency Future	7,884.0000	7,647.0000	(3.006)	0	0	0
28/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,805.0000	1,599.0000	(11.413)	0	0	0
28/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,197.0000	4,961.0000	(4.541)	0	0	0
28/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	24.0000	27.0000	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
28/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	712.0000	856.0000	20.225	0	0	0
28/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	322.0000	237.0000	(26.398)	0	0	0
28/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	633.0000	769.0000	21.485	0	0	0
28/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,182.0000	4,417.0000	5.619	0	0	0
28/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,481.0000	8,245.0000	(2.783)	0	0	0
28/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	180.0000	213.0000	18.333	0	0	0
28/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	660.0000	529.0000	(19.848)	0	0	0
28/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,901.0000	2,684.0000	(7.480)	0	0	0
28/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	768.0000	918.0000	19.531	0	0	0
28/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,589.0000	3,825.0000	6.576	0	0	0
28/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,888.0000	2,115.0000	12.023	0	0	0
28/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	73.0000	57.0000	(21.918)	0	0	0
28/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,984.0000	1,774.0000	(10.585)	0	0	0
28/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,395.0000	5,160.0000	(4.356)	0	0	0
28/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	486.0000	592.0000	21.811	0	0	0
28/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,378.0000	3,155.0000	(6.602)	0	0	0
28/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	159.0000	187.0000	17.610	0	0	0
28/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,609.0000	2,844.0000	9.007	0	0	0
28/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,805.0000	3,039.0000	8.342	0	0	0
28/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,677.0000	4,914.0000	5.067	0	0	0
28/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	536.0000	425.0000	(20.709)	0	0	0
28/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,854.0000	3,088.0000	8.199	0	0	0
28/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,330.0000	4,566.0000	5.450	0	0	0
28/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	77.0000	98.0000	27.273	0	0	0
28/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
28/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,644.0000	5,408.0000	(4.181)	0	0	0
28/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,543.0000	1,346.0000	(12.767)	0	0	0
28/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,987.0000	6,751.0000	(3.378)	0	0	0
28/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,959.0000	3,732.0000	(5.734)	0	0	0
28/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	343.0000	255.0000	(25.656)	0	0	0
28/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
28/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	989.0000	1,176.0000	18.908	0	0	0
28/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	890.0000	1,056.0000	18.652	0	0	0
28/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	458.0000	355.0000	(22.489)	0	0	0
28/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	306.0000	366.0000	19.608	0	0	0
28/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
28/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
28/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,346.0000	5,110.0000	(4.415)	0	0	0
28/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,738.0000	6,502.0000	(3.503)	0	0	0
28/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,037.0000	6,800.0000	(3.368)	0	0	0
28/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	585.0000	714.0000	22.051	0	0	0
28/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	659.0000	797.0000	20.941	0	0	0
28/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	82.0000	62.0000	(24.390)	0	0	0
28/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,096.0000	1,300.0000	18.613	0	0	0
28/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,246.0000	5,011.0000	(4.480)	0	0	0
28/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
28/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,979.0000	8,743.0000	(2.628)	0	0	0
28/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,489.0000	6,254.0000	(3.622)	0	0	0
28/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,186.0000	6,950.0000	(3.284)	0	0	0
28/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,730.0000	8,494.0000	(2.703)	0	0	0
28/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,996.0000	2,778.0000	(7.276)	0	0	0
28/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	103.0000	131.0000	27.184	0	0	0
28/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	57.0000	73.0000	28.070	0	0	0
28/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
28/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,777.0000	5,014.0000	4.961	0	0	0
28/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,688.0000	3,923.0000	6.372	0	0	0
28/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,336.0000	7,099.0000	(3.231)	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
28/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
28/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,029.0000	8,792.0000	(2.625)	0	0	0
28/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	83.0000	105.0000	26.506	0	0	0
28/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	283.0000	204.0000	(27.915)	0	0	0
28/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,688.0000	6,452.0000	(3.529)	0	0	0
28/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	410.0000	313.0000	(23.659)	0	0	0
28/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,834.0000	7,597.0000	(3.025)	0	0	0
28/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	66.0000	53.0000	(19.697)	0	0	0
28/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,479.0000	4,715.0000	5.269	0	0	0
28/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
28/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
28/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,807.0000	2,592.0000	(7.659)	0	0	0
28/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	795.0000	644.0000	(18.994)	0	0	0
28/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	858.0000	1,017.0000	18.531	0	0	0
28/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	685.0000	826.0000	20.584	0	0	0
28/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,130.0000	953.0000	(15.664)	0	0	0
28/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,502.0000	4,268.0000	(5.198)	0	0	0
28/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,611.0000	1,829.0000	13.532	0	0	0
28/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
28/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,716.0000	1,514.0000	(11.772)	0	0	0
28/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	566.0000	450.0000	(20.495)	0	0	0
28/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	40.0000	52.0000	30.000	0	0	0
28/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	420.0000	507.0000	20.714	0	0	0
28/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,657.0000	1,875.0000	13.156	0	0	0
28/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
28/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,780.0000	8,544.0000	(2.688)	0	0	0
28/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	192.0000	227.0000	18.229	0	0	0
28/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,328.0000	9,091.0000	(2.541)	0	0	0
28/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	542.0000	663.0000	22.325	0	0	0
28/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,894.0000	1,686.0000	(10.982)	0	0	0
28/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,522.0000	3,298.0000	(6.360)	0	0	0
28/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,788.0000	6,552.0000	(3.477)	0	0	0
28/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,594.0000	5,358.0000	(4.219)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	169.0000	199.0000	17.751	0	0	0
28/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	48.0000	61.0000	27.083	0	0	0
28/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,560.0000	2,795.0000	9.180	0	0	0
28/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
28/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	53.0000	68.0000	28.302	0	0	0
28/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	112.0000	90.0000	(19.643)	0	0	0
28/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	198.0000	235.0000	18.687	0	0	0
28/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
28/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,317.0000	2,551.0000	10.099	0	0	0
28/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	218.0000	259.0000	18.807	0	0	0
28/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,540.0000	3,776.0000	6.667	0	0	0
28/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,619.0000	3,394.0000	(6.217)	0	0	0
28/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
28/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,060.0000	1,258.0000	18.679	0	0	0
28/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,841.0000	2,066.0000	12.222	0	0	0
28/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,673.0000	1,471.0000	(12.074)	0	0	0
28/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,231.0000	4,466.0000	5.554	0	0	0
28/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,761.0000	1,556.0000	(11.641)	0	0	0
28/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,387.0000	1,603.0000	15.573	0	0	0
28/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	377.0000	454.0000	20.424	0	0	0
28/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,574.0000	2,363.0000	(8.197)	0	0	0
28/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
28/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	186.0000	220.0000	18.280	0	0	0
28/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,764.0000	3,538.0000	(6.004)	0	0	0
28/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	405.0000	487.0000	20.247	0	0	0
28/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	247.0000	183.0000	(25.911)	0	0	0
28/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	693.0000	556.0000	(19.769)	0	0	0
28/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	100.0000	126.0000	26.000	0	0	0
28/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,667.0000	3,442.0000	(6.136)	0	0	0
28/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
28/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
28/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,639.0000	6,403.0000	(3.555)	0	0	0
28/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,750.0000	4,515.0000	(4.947)	0	0	0
28/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	436.0000	527.0000	20.872	0	0	0
28/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	214.0000	163.0000	(23.832)	0	0	0
28/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	302.0000	220.0000	(27.152)	0	0	0
28/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,784.0000	7,547.0000	(3.045)	0	0	0
28/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,585.0000	7,348.0000	(3.125)	0	0	0
28/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,714.0000	2,500.0000	(7.885)	0	0	0
28/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,099.0000	3,333.0000	7.551	0	0	0
28/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,628.0000	4,864.0000	5.099	0	0	0
28/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,793.0000	5,557.0000	(4.074)	0	0	0
28/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,535.0000	7,298.0000	(3.145)	0	0	0
28/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,286.0000	7,049.0000	(3.253)	0	0	0
28/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	89.0000	113.0000	26.966	0	0	0
28/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	150.0000	176.0000	17.333	0	0	0
28/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	760.0000	614.0000	(19.211)	0	0	0
28/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,079.0000	8,842.0000	(2.610)	0	0	0
28/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	922.0000	1,096.0000	18.872	0	0	0
28/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,429.0000	4,665.0000	5.329	0	0	0
28/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	101.0000	79.0000	(21.782)	0	0	0
28/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,075.0000	1,863.0000	(10.217)	0	0	0
28/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,500.0000	1,305.0000	(13.000)	0	0	0
28/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	46.0000	59.0000	28.261	0	0	0
28/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,296.0000	5,060.0000	(4.456)	0	0	0
28/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,476.0000	1,692.0000	14.634	0	0	0
28/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	71.0000	91.0000	28.169	0	0	0
28/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,760.0000	2,546.0000	(7.754)	0	0	0
28/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	184.0000	145.0000	(21.196)	0	0	0
28/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,635.0000	7,398.0000	(3.104)	0	0	0
28/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	225.0000	268.0000	19.111	0	0	0
28/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	£ / R	2010/03/15	18.10	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
28/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
28/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	510.0000	401.0000	(21.373)	0	0	0
28/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	41.0000	53.0000	29.268	0	0	0
28/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,571.0000	3,346.0000	(6.301)	0	0	0
28/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,330.0000	3,107.0000	(6.697)	0	0	0
28/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	34.0000	45.0000	32.353	0	0	0
28/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	830.0000	674.0000	(18.795)	0	0	0
28/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,453.0000	4,219.0000	(5.255)	0	0	0
28/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	86.0000	109.0000	26.744	0	0	0
28/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,024.0000	1,217.0000	18.848	0	0	0
28/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,545.0000	5,309.0000	(4.256)	0	0	0
28/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	55.0000	71.0000	29.091	0	0	0
28/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,651.0000	4,416.0000	(5.053)	0	0	0
28/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
28/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,716.0000	3,490.0000	(6.082)	0	0	0
28/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	199.0000	154.0000	(22.613)	0	0	0
28/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,332.0000	1,144.0000	(14.114)	0	0	0
28/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,756.0000	2,990.0000	8.491	0	0	0
28/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,213.0000	1,428.0000	17.725	0	0	0
28/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,440.0000	6,204.0000	(3.665)	0	0	0
28/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,700.0000	4,466.0000	(4.979)	0	0	0
28/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
28/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,278.0000	9,042.0000	(2.544)	0	0	0
28/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,838.0000	6,601.0000	(3.466)	0	0	0
28/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	170.0000	137.0000	(19.412)	0	0	0
28/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	484.0000	378.0000	(21.901)	0	0	0
28/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,630.0000	8,394.0000	(2.735)	0	0	0
28/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,124.0000	2,356.0000	10.923	0	0	0
28/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
28/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
28/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	265.0000	193.0000	(27.170)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,658.0000	2,893.0000	8.841	0	0	0
28/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	828.0000	984.0000	18.841	0	0	0
28/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	70.0000	55.0000	(21.429)	0	0	0
28/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	976.0000	809.0000	(17.111)	0	0	0
28/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
28/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,830.0000	8,593.0000	(2.684)	0	0	0
28/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,703.0000	1,923.0000	12.918	0	0	0
28/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	295.0000	354.0000	20.000	0	0	0
28/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	609.0000	741.0000	21.675	0	0	0
28/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,795.0000	2,018.0000	12.423	0	0	0
28/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	352.0000	422.0000	19.886	0	0	0
28/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	138.0000	115.0000	(16.667)	0	0	0
28/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,442.0000	3,677.0000	6.827	0	0	0
28/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,849.0000	1,643.0000	(11.141)	0	0	0
28/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	77.0000	59.0000	(23.377)	0	0	0
28/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
28/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,862.0000	3,635.0000	(5.878)	0	0	0
28/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	106.0000	84.0000	(20.755)	0	0	0
28/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
28/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	285.0000	341.0000	19.649	0	0	0
28/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
28/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
28/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,250.0000	1,066.0000	(14.720)	0	0	0
28/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,170.0000	990.0000	(15.385)	0	0	0
28/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,836.0000	4,071.0000	6.126	0	0	0
28/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
28/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,344.0000	3,579.0000	7.028	0	0	0
28/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,886.0000	4,120.0000	6.022	0	0	0
28/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,744.0000	5,507.0000	(4.126)	0	0	0
28/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	276.0000	330.0000	19.565	0	0	0
28/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,097.0000	4,862.0000	(4.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,091.0000	916.0000	(16.040)	0	0	0
28/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,463.0000	2,697.0000	9.501	0	0	0
28/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	175.0000	206.0000	17.714	0	0	0
28/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	257.0000	308.0000	19.844	0	0	0
28/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,107.0000	3,877.0000	(5.600)	0	0	0
28/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,521.0000	1,738.0000	14.267	0	0	0
28/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,142.0000	5,905.0000	(3.859)	0	0	0
28/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,531.0000	8,295.0000	(2.766)	0	0	0
28/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
28/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,976.0000	5,214.0000	4.783	0	0	0
28/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
28/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,138.0000	2,918.0000	(7.011)	0	0	0
28/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,431.0000	1,648.0000	15.164	0	0	0
28/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,734.0000	7,497.0000	(3.064)	0	0	0
28/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,210.0000	1,997.0000	(9.638)	0	0	0
28/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	522.0000	638.0000	22.222	0	0	11,630
28/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,366.0000	2,600.0000	9.890	0	0	0
28/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,391.0000	2,179.0000	(8.867)	0	0	0
28/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,210.0000	1,028.0000	(15.041)	0	0	0
28/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,539.0000	6,303.0000	(3.609)	0	0	0
28/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
28/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	597.0000	475.0000	(20.436)	0	0	0
28/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
28/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,136.0000	6,900.0000	(3.307)	0	0	0
28/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	107.0000	134.0000	25.234	0	0	0
28/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	86.0000	66.0000	(23.256)	0	0	0
28/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,034.0000	4,268.0000	5.801	0	0	0
28/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	391.0000	470.0000	20.205	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,737.0000	3,972.0000	6.288	0	0	0
28/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,129.0000	8,892.0000	(2.596)	0	0	0
28/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,639.0000	3,874.0000	6.458	0	0	0
28/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	64.0000	81.0000	26.563	0	0	0
28/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,295.0000	3,529.0000	7.102	0	0	0
28/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,482.0000	2,271.0000	(8.501)	0	0	0
28/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	135.0000	160.0000	18.519	0	0	0
28/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
28/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	116.0000	142.0000	22.414	0	0	0
28/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	7,984.0000	7,747.0000	(2.968)	0	0	0
28/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
28/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,304.0000	4,072.0000	(5.390)	0	0	0
28/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
28/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	452.0000	548.0000	21.239	0	0	0
28/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,133.0000	7,896.0000	(2.914)	0	0	0
28/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	5,993.0000	5,756.0000	(3.955)	0	0	0
28/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
28/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,827.0000	5,064.0000	4.910	0	0	0
28/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	726.0000	585.0000	(19.421)	0	0	0
28/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	95.0000	74.0000	(22.105)	0	0	0
28/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,667.0000	2,454.0000	(7.987)	0	0	0
28/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	628.0000	502.0000	(20.064)	0	0	0
28/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,528.0000	2,317.0000	(8.347)	0	0	0
28/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	866.0000	707.0000	(18.360)	0	0	0
28/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,086.0000	6,850.0000	(3.331)	0	0	0
28/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,431.0000	8,195.0000	(2.799)	0	0	0
28/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,877.0000	5,114.0000	4.860	0	0	0
28/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	364.0000	438.0000	20.330	0	0	0
28/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	902.0000	740.0000	(17.960)	0	0	0
28/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
28/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	504.0000	615.0000	22.024	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	92.0000	117.0000	27.174	0	0	0
28/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,581.0000	8,345.0000	(2.750)	0	0	0
28/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	316.0000	379.0000	19.937	0	0	0
28/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
28/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	939.0000	774.0000	(17.572)	0	0	0
28/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,935.0000	4,169.0000	5.947	0	0	0
28/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,589.0000	6,353.0000	(3.582)	0	0	0
28/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	112.0000	138.0000	23.214	0	0	0
28/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,937.0000	6,701.0000	(3.402)	0	0	0
28/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
28/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,281.0000	4,516.0000	5.489	0	0	0
28/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
28/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,232.0000	7,996.0000	(2.867)	0	0	0
28/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,170.0000	990.0000	(15.385)	0	0	0
28/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
28/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,601.0000	4,367.0000	(5.086)	0	0	0
28/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,241.0000	6,005.0000	(3.781)	0	0	0
28/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	295.0000	354.0000	20.000	0	0	0
28/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,092.0000	5,855.0000	(3.890)	0	0	0
28/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,436.0000	2,225.0000	(8.662)	0	0	0
28/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,929.0000	8,693.0000	(2.643)	0	0	0
28/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,052.0000	880.0000	(16.350)	0	0	0
28/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,354.0000	4,121.0000	(5.351)	0	0	0
28/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,029.0000	2,260.0000	11.385	0	0	0
28/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
28/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,001.0000	3,235.0000	7.797	0	0	0
28/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,033.0000	7,796.0000	(2.950)	0	0	0
28/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,340.0000	6,104.0000	(3.722)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,390.0000	6,154.0000	(3.693)	0	0	0
28/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,403.0000	4,170.0000	(5.292)	0	0	0
28/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
28/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,621.0000	2,408.0000	(8.127)	0	0	0
28/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	66.0000	84.0000	27.273	0	0	0
28/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	96.0000	121.0000	26.042	0	0	0
28/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
28/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,048.0000	4,812.0000	(4.675)	0	0	0
28/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,458.0000	1,264.0000	(13.306)	0	0	0
28/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	140.0000	165.0000	17.857	0	0	0
28/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,282.0000	8,046.0000	(2.850)	0	0	0
28/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,552.0000	4,318.0000	(5.141)	0	0	0
28/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	233.0000	277.0000	18.884	0	0	0
28/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
28/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	91.0000	70.0000	(23.077)	0	0	0
28/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,091.0000	2,871.0000	(7.117)	0	0	0
28/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,083.0000	7,846.0000	(2.932)	0	0	0
28/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,566.0000	1,783.0000	13.857	0	0	0
28/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	33.0000	42.0000	27.273	0	0	0
28/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,042.0000	5,806.0000	(3.906)	0	0	0
28/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,057.0000	3,829.0000	(5.620)	0	0	0
28/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
28/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,165.0000	1,952.0000	(9.838)	0	0	0
28/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,381.0000	8,146.0000	(2.804)	0	0	0
28/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
28/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,291.0000	6,055.0000	(3.751)	0	0	0
28/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,491.0000	3,727.0000	6.760	0	0	0
28/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,186.0000	2,965.0000	(6.937)	0	0	0
28/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,156.0000	3,926.0000	(5.534)	0	0	0
28/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	28.0000	33.0000	17.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,147.0000	4,912.0000	(4.566)	0	0	0
28/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,512.0000	2,746.0000	9.315	0	0	0
28/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,014.0000	844.0000	(16.765)	0	0	0
28/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	61.0000	79.0000	29.508	0	0	0
28/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	155.0000	181.0000	16.774	0	0	11,630
28/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	130.0000	156.0000	20.000	0	0	0
28/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
28/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,029.0000	1,818.0000	(10.399)	0	0	0
28/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
28/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,255.0000	2,042.0000	(9.446)	0	0	0
28/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,985.0000	4,219.0000	5.872	0	0	0
28/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,291.0000	1,105.0000	(14.407)	0	0	0
28/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	339.0000	407.0000	20.059	0	0	0
28/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,903.0000	3,137.0000	8.061	0	0	0
28/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	59.0000	50.0000	(15.254)	0	0	0
28/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,935.0000	2,163.0000	11.783	0	0	0
28/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	249.0000	297.0000	19.277	0	0	0
28/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,374.0000	1,184.0000	(13.828)	0	0	0
28/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
28/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
28/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	328.0000	393.0000	19.817	0	0	0
28/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	266.0000	318.0000	19.549	0	0	0
28/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,332.0000	8,096.0000	(2.832)	0	0	0
28/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
28/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
28/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,255.0000	4,024.0000	(5.429)	0	0	0
28/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,787.0000	4,022.0000	6.205	0	0	0
28/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,345.0000	2,133.0000	(9.041)	0	0	0
28/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	120.0000	147.0000	22.500	0	0	0
28/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,256.0000	1,471.0000	17.118	0	0	0
28/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
28/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,172.0000	2,405.0000	10.727	0	0	0
28/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,120.0000	1,907.0000	(10.047)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
28/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,148.0000	3,382.0000	7.433	0	0	0
28/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,998.0000	4,763.0000	(4.702)	0	0	0
28/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	74.0000	94.0000	27.027	0	0	0
28/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,949.0000	2,731.0000	(7.392)	0	0	0
28/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
28/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
28/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,076.0000	2,308.0000	11.175	0	0	0
28/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,050.0000	3,284.0000	7.672	0	0	0
28/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
28/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	145.0000	122.0000	(15.862)	0	0	0
28/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	146.0000	171.0000	17.123	0	0	0
28/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,170.0000	1,385.0000	18.376	0	0	0
28/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	69.0000	88.0000	27.536	0	0	0
28/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,043.0000	2,824.0000	(7.197)	0	0	0
28/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,008.0000	3,780.0000	(5.689)	0	0	0
28/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,910.0000	3,683.0000	(5.806)	0	0	0
28/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
28/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	33.0000	43.0000	30.303	0	0	0
28/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,899.0000	4,664.0000	(4.797)	0	0	0
28/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	131.0000	108.0000	(17.557)	0	0	0
28/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
28/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,269.0000	2,502.0000	10.269	0	0	0
28/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,343.0000	1,559.0000	16.083	0	0	0
28/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,245.0000	3,480.0000	7.242	0	0	0
28/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	118.0000	95.0000	(19.492)	0	0	0
28/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,939.0000	1,730.0000	(10.779)	0	0	0
28/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	38.0000	50.0000	31.579	0	0	0
28/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,854.0000	2,638.0000	(7.568)	0	0	0
28/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	80.0000	101.0000	26.250	0	0	0
28/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,813.0000	3,587.0000	(5.927)	0	0	0
28/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
28/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	164.0000	193.0000	17.683	0	0	0
28/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,799.0000	4,565.0000	(4.876)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14			Currency Future	13.0428	13.2820	1.834	0.0000	0.0000	559
28/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	119.0000	138.0000	15.966	0	0	0
28/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	511.0000	410.0000	(19.765)	0	0	0
28/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,844.0000	5,616.0000	(3.901)	0	0	0
28/10/2009	£ / R	2010/06/14	19.50	Put	Currency Future	0.0000	6,251.0000	100.000	0	0	0
28/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
28/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
28/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,976.0000	3,756.0000	(5.533)	0	0	0
28/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	37.0000	48.0000	29.730	0	0	0
28/10/2009	£ / R	2010/06/14	21.50	Put	Currency Future	0.0000	8,239.0000	100.000	0	0	0
28/10/2009	£ / R	2010/06/14	20.55	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
28/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,033.0000	6,796.0000	(3.370)	0	0	0
28/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,786.0000	3,568.0000	(5.758)	0	0	0
28/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
28/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	854.0000	988.0000	15.691	0	0	0
28/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	3,929.0000	3,709.0000	(5.599)	0	0	0
28/10/2009	£ / R	2010/06/14	21.50	Call	Currency Future	0.0000	21.0000	100.000	0	0	0
28/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,504.0000	4,738.0000	5.195	0	0	0
28/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
28/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
28/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,700.0000	4,936.0000	5.021	0	0	0
28/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	903.0000	1,042.0000	15.393	0	0	0
28/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	£ / R	2010/06/14	19.50	Call	Currency Future	0.0000	33.0000	100.000	0	0	0
28/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,846.0000	1,659.0000	(10.130)	0	0	0
28/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,019.0000	8,783.0000	(2.617)	0	0	0
28/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,317.0000	9,081.0000	(2.533)	0	0	0
28/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,357.0000	4,590.0000	5.348	0	0	0
28/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	135.0000	156.0000	15.556	0	0	0
28/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,884.0000	6,647.0000	(3.443)	0	0	0
28/10/2009	£ / R	2010/06/14	14.90	Put	Currency Future	2,147.0000	1,951.0000	(9.129)	0	0	0
28/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,331.0000	7,094.0000	(3.233)	0	0	0
28/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	878.0000	1,015.0000	15.604	0	0	0
28/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	43.0000	56.0000	30.233	0	0	0
28/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,406.0000	5,182.0000	(4.144)	0	0	0
28/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,829.0000	7,592.0000	(3.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	20.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	339.0000	391.0000	15.339	0	0	0
28/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,622.0000	8,387.0000	(2.726)	0	0	0
28/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	535.0000	433.0000	(19.065)	0	0	0
28/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,587.0000	2,387.0000	(7.731)	0	0	0
28/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,255.0000	1,444.0000	15.060	0	0	0
28/10/2009	£ / R	2010/06/14	20.90	Put	Currency Future	7,879.0000	7,641.0000	(3.021)	0	0	0
28/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,022.0000	2,262.0000	11.869	0	0	0
28/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	80.0000	80.0000	-	0	0	0
28/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
28/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,530.0000	7,293.0000	(3.147)	0	0	0
28/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
28/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,601.0000	5,374.0000	(4.053)	0	0	0
28/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	230.0000	269.0000	16.957	0	0	0
28/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,097.0000	1,264.0000	15.223	0	0	0
28/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	399.0000	462.0000	15.789	0	0	0
28/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
28/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	317.0000	364.0000	14.826	0	0	0
28/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,428.0000	3,665.0000	6.914	0	0	0
28/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,557.0000	1,380.0000	(11.368)	0	0	0
28/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
28/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
28/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
28/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,766.0000	2,564.0000	(7.303)	0	0	0
28/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	297.0000	340.0000	14.478	0	0	0
28/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,516.0000	1,342.0000	(11.478)	0	0	0
28/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,635.0000	6,399.0000	(3.557)	0	0	0
28/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	129.0000	150.0000	16.279	0	0	0
28/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,165.0000	4,942.0000	(4.318)	0	0	0
28/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	929.0000	1,071.0000	15.285	0	0	0
28/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,424.0000	8,189.0000	(2.790)	0	0	0
28/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	209.0000	246.0000	17.703	0	0	0
28/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,898.0000	5,135.0000	4.839	0	0	0
28/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	955.0000	1,099.0000	15.079	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	741.0000	864.0000	16.599	0	0	0
28/10/2009	£ / R	2010/06/14	8.90	Call	Currency Future	4,162.0000	4,394.0000	5.574	0	0	0
28/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
28/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	1,974.0000	1,782.0000	(9.726)	0	0	0
28/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	57.0000	74.0000	29.825	0	0	0
28/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	587.0000	480.0000	(18.228)	0	0	0
28/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,692.0000	3,474.0000	(5.905)	0	0	0
28/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,679.0000	1,498.0000	(10.780)	0	0	0
28/10/2009	£ / R	2010/06/14	8.90	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0
28/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,118.0000	8,882.0000	(2.588)	0	0	0
28/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	830.0000	962.0000	15.904	0	0	0
28/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
28/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	279.0000	225.0000	(19.355)	0	0	0
28/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	262.0000	212.0000	(19.084)	0	0	0
28/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	698.0000	582.0000	(16.619)	0	0	0
28/10/2009	£ / R	2010/06/14	14.90	Call	Currency Future	290.0000	333.0000	14.828	0	0	0
28/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,771.0000	8,536.0000	(2.679)	0	0	0
28/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,721.0000	8,486.0000	(2.695)	0	0	0
28/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,679.0000	7,442.0000	(3.086)	0	0	0
28/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,222.0000	1,407.0000	15.139	0	0	0
28/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	42.0000	55.0000	30.952	0	0	0
28/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,406.0000	4,639.0000	5.288	0	0	0
28/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	122.0000	141.0000	15.574	0	0	0
28/10/2009	£ / R	2010/06/14	18.90	Put	Currency Future	5,893.0000	5,665.0000	(3.869)	0	0	0
28/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,784.0000	6,548.0000	(3.479)	0	0	0
28/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,978.0000	2,215.0000	11.982	0	0	0
28/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	463.0000	367.0000	(20.734)	0	0	0
28/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,090.0000	5,860.0000	(3.777)	0	0	0
28/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	561.0000	456.0000	(18.717)	0	0	0
28/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,104.0000	1,908.0000	(9.316)	0	0	0
28/10/2009	£ / R	2010/06/14	18.90	Call	Currency Future	36.0000	47.0000	30.556	0	0	0
28/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
28/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	41.0000	53.0000	29.268	0	0	0
28/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	486.0000	389.0000	(19.959)	0	0	0
28/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	46.0000	60.0000	30.435	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
28/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	204.0000	240.0000	17.647	0	0	0
28/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	614.0000	504.0000	(17.915)	0	0	0
28/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	61.0000	78.0000	27.869	0	0	0
28/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
28/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,115.0000	2,357.0000	11.442	0	0	0
28/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,649.0000	5,423.0000	(4.001)	0	0	0
28/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,267.0000	9,031.0000	(2.547)	0	0	0
28/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,068.0000	4,846.0000	(4.380)	0	0	0
28/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,834.0000	3,615.0000	(5.712)	0	0	0
28/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,698.0000	5,471.0000	(3.984)	0	0	0
28/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
28/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
28/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
28/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,158.0000	1,334.0000	15.199	0	0	0
28/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,082.0000	6,846.0000	(3.332)	0	0	0
28/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	127.0000	147.0000	15.748	0	0	0
28/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
28/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,270.0000	3,059.0000	(6.453)	0	0	0
28/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,291.0000	1,482.0000	14.795	0	0	0
28/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,132.0000	6,896.0000	(3.309)	0	0	0
28/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,281.0000	7,045.0000	(3.241)	0	0	0
28/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	315.0000	252.0000	(20.000)	0	0	0
28/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	167.0000	195.0000	16.766	0	0	0
28/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	807.0000	936.0000	15.985	0	0	0
28/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,282.0000	1,118.0000	(12.793)	0	0	0
28/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,779.0000	7,542.0000	(3.047)	0	0	0
28/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,448.0000	4,231.0000	(4.879)	0	0	0
28/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
28/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	248.0000	200.0000	(19.355)	0	0	0
28/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	106.0000	125.0000	17.925	0	0	0
28/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
28/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	396.0000	313.0000	(20.960)	0	0	0
28/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	474.0000	550.0000	16.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,119.0000	3,898.0000	(5.365)	0	0	0
28/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,796.0000	5,568.0000	(3.934)	0	0	0
28/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	310.0000	356.0000	14.839	0	0	0
28/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	166.0000	128.0000	(22.892)	0	0	0
28/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	163.0000	191.0000	17.178	0	0	0
28/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,437.0000	6,202.0000	(3.651)	0	0	0
28/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,503.0000	5,278.0000	(4.089)	0	0	0
28/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,812.0000	2,608.0000	(7.255)	0	0	0
28/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,572.0000	8,338.0000	(2.730)	0	0	0
28/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,224.0000	3,013.0000	(6.545)	0	0	0
28/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	878.0000	1,015.0000	15.604	0	0	0
28/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,843.0000	3,079.0000	8.301	0	0	0
28/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	71.0000	91.0000	28.169	0	0	0
28/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	3,881.0000	3,662.0000	(5.643)	0	0	0
28/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,017.0000	1,824.0000	(9.569)	0	0	0
28/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,734.0000	6,498.0000	(3.505)	0	0	0
28/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
28/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	129.0000	101.0000	(21.705)	0	0	0
28/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,087.0000	3,323.0000	7.645	0	0	0
28/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
28/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
28/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,638.0000	4,420.0000	(4.700)	0	0	0
28/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	535.0000	433.0000	(19.065)	0	0	0
28/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,891.0000	2,120.0000	12.110	0	0	0
28/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,828.0000	4,609.0000	(4.536)	0	0	0
28/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	38.0000	50.0000	31.579	0	0	0
28/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,781.0000	4,562.0000	(4.581)	0	0	0
28/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,558.0000	1,760.0000	12.965	0	0	0
28/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,410.0000	2,210.0000	(8.299)	0	0	0
28/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
28/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
28/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,038.0000	1,195.0000	15.125	0	0	0
28/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,799.0000	5,035.0000	4.918	0	0	0
28/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	191.0000	224.0000	17.277	0	0	0
28/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	124.0000	144.0000	16.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,722.0000	3,956.0000	6.287	0	0	0
28/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	186.0000	219.0000	17.742	0	0	0
28/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,453.0000	2,692.0000	9.743	0	0	0
28/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
28/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,794.0000	3,031.0000	8.482	0	0	0
28/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	324.0000	373.0000	15.123	0	0	0
28/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
28/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	112.0000	130.0000	16.071	0	0	0
28/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
28/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,745.0000	2,982.0000	8.634	0	0	0
28/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	60.0000	60.0000	-	0	0	0
28/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	176.0000	137.0000	(22.159)	0	0	0
28/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,848.0000	2,073.0000	12.175	0	0	0
28/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	1,931.0000	1,741.0000	(9.839)	0	0	0
28/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	32.0000	42.0000	31.250	0	0	0
28/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	647.0000	754.0000	16.538	0	0	0
28/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	18.0000	11.0000	(38.889)	0	0	0
28/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,282.0000	3,518.0000	7.191	0	0	0
28/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
28/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,405.0000	2,644.0000	9.938	0	0	0
28/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	105.0000	91.0000	(13.333)	0	0	0
28/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	80.0000	102.0000	27.500	0	0	0
28/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	170.0000	199.0000	17.059	0	0	0
28/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,590.0000	4,373.0000	(4.728)	0	0	0
28/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,820.0000	8,585.0000	(2.664)	0	0	0
28/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	989.0000	845.0000	(14.560)	0	0	0
28/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
28/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	253.0000	292.0000	15.415	0	0	0
28/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,146.0000	5,384.0000	4.625	0	0	0
28/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
28/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,630.0000	7,393.0000	(3.106)	0	0	0
28/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	409.0000	474.0000	15.892	0	0	0
28/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,639.0000	1,844.0000	12.508	0	0	0
28/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,948.0000	2,742.0000	(6.988)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
28/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	62.0000	62.0000	-	0	0	0
28/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,067.0000	1,229.0000	15.183	0	0	0
28/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	372.0000	430.0000	15.591	0	0	0
28/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
28/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,308.0000	2,548.0000	10.399	0	0	0
28/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	83.0000	105.0000	26.506	0	0	0
28/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,983.0000	6,747.0000	(3.380)	0	0	0
28/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
28/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,519.0000	1,719.0000	13.167	0	0	0
28/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	821.0000	693.0000	(15.591)	0	0	0
28/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,585.0000	6,350.0000	(3.569)	0	0	0
28/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	374.0000	297.0000	(20.588)	0	0	0
28/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,526.0000	3,763.0000	6.721	0	0	0
28/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
28/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,806.0000	2,026.0000	12.182	0	0	0
28/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,889.0000	1,700.0000	(10.005)	0	0	0
28/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
28/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,722.0000	1,933.0000	12.253	0	0	0
28/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
28/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
28/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	59.0000	59.0000	-	0	0	0
28/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,211.0000	4,443.0000	5.509	0	0	0
28/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,989.0000	3,225.0000	7.896	0	0	0
28/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	146.0000	112.0000	(23.288)	0	0	0
28/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,441.0000	1,638.0000	13.671	0	0	0
28/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	113.0000	94.0000	(16.814)	0	0	0
28/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	331.0000	382.0000	15.408	0	0	0
28/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	614.0000	714.0000	16.287	0	0	0
28/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
28/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,365.0000	1,559.0000	14.212	0	0	0
28/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,211.0000	2,453.0000	10.945	0	0	0
28/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
28/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
28/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	272.0000	312.0000	14.706	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	198.0000	156.0000	(21.212)	0	0	0
28/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	73.0000	94.0000	28.767	0	0	0
28/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,969.0000	8,734.0000	(2.620)	0	0	0
28/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	582.0000	677.0000	16.323	0	0	0
28/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,648.0000	2,885.0000	8.950	0	0	0
28/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,673.0000	3,908.0000	6.398	0	0	0
28/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,455.0000	4,689.0000	5.253	0	0	0
28/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
28/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,550.0000	2,789.0000	9.373	0	0	0
28/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	720.0000	841.0000	16.806	0	0	0
28/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,504.0000	3,289.0000	(6.136)	0	0	0
28/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,024.0000	877.0000	(14.355)	0	0	0
28/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,624.0000	3,860.0000	6.512	0	0	0
28/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	297.0000	238.0000	(19.865)	0	0	0
28/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
28/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,638.0000	1,458.0000	(10.989)	0	0	0
28/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	334.0000	267.0000	(20.060)	0	0	0
28/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
28/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,279.0000	2,080.0000	(8.732)	0	0	0
28/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	641.0000	530.0000	(17.317)	0	0	0
28/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	303.0000	348.0000	14.851	0	0	0
28/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	146.0000	171.0000	17.123	0	0	0
28/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
28/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
28/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,598.0000	1,802.0000	12.766	0	0	0
28/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	381.0000	440.0000	15.486	0	0	0
28/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
28/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,523.0000	8,288.0000	(2.757)	0	0	0
28/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	727.0000	609.0000	(16.231)	0	0	0
28/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	17.0000	10.0000	(41.176)	0	0	0
28/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	137.0000	104.0000	(24.088)	0	0	0
28/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	921.0000	782.0000	(15.092)	0	0	0
28/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,213.0000	3,993.0000	(5.222)	0	0	0
28/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,892.0000	3,128.0000	8.160	0	0	0
28/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,381.0000	7,144.0000	(3.211)	0	0	0
28/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	156.0000	120.0000	(23.077)	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
28/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,127.0000	1,299.0000	15.262	0	0	0
28/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,536.0000	6,300.0000	(3.611)	0	0	0
28/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	784.0000	912.0000	16.327	0	0	0
28/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,259.0000	4,492.0000	5.471	0	0	0
28/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	91.0000	113.0000	24.176	0	0	0
28/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	762.0000	887.0000	16.404	0	0	0
28/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	854.0000	722.0000	(15.457)	0	0	0
28/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,477.0000	3,714.0000	6.816	0	0	0
28/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	354.0000	282.0000	(20.339)	0	0	0
28/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,060.0000	910.0000	(14.151)	0	0	0
28/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
28/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,178.0000	2,967.0000	(6.639)	0	0	0
28/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	440.0000	347.0000	(21.136)	0	0	0
28/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	567.0000	659.0000	16.226	0	0	0
28/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	669.0000	555.0000	(17.040)	0	0	0
28/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	630.0000	734.0000	16.508	0	0	0
28/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,190.0000	1,370.0000	15.126	0	0	0
28/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,060.0000	1,866.0000	(9.417)	0	0	0
28/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,680.0000	1,886.0000	12.262	0	0	0
28/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	178.0000	209.0000	17.416	0	0	0
28/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,721.0000	1,537.0000	(10.691)	0	0	0
28/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,502.0000	2,741.0000	9.552	0	0	0
28/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,580.0000	7,343.0000	(3.127)	0	0	0
28/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	347.0000	400.0000	15.274	0	0	0
28/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,085.0000	2,877.0000	(6.742)	0	0	0
28/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	363.0000	419.0000	15.427	0	0	8,032
28/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,184.0000	3,421.0000	7.443	0	0	0
28/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
28/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,069.0000	8,833.0000	(2.602)	0	0	0
28/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
28/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	65.0000	83.0000	27.692	0	0	0
28/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	86.0000	109.0000	26.744	0	0	12,446
28/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
28/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
28/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	525.0000	609.0000	16.000	0	0	0
28/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	235.0000	188.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	887.0000	752.0000	(15.220)	0	0	0
28/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	417.0000	330.0000	(20.863)	0	0	0
28/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,651.0000	4,887.0000	5.074	0	0	0
28/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	23.0000	14.0000	(39.130)	0	0	0
28/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
28/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	153.0000	178.0000	16.340	0	0	0
28/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,543.0000	4,327.0000	(4.755)	0	0	0
28/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	222.0000	177.0000	(20.270)	0	0	0
28/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,010.0000	1,162.0000	15.050	0	0	8,032
28/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	69.0000	88.0000	27.536	0	0	0
28/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,972.0000	4,751.0000	(4.445)	0	0	0
28/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	955.0000	813.0000	(14.869)	0	0	0
28/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,857.0000	2,652.0000	(7.175)	0	0	0
28/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,403.0000	1,598.0000	13.899	0	0	0
28/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
28/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,997.0000	5,234.0000	4.743	0	0	0
28/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,575.0000	3,812.0000	6.629	0	0	0
28/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,994.0000	2,787.0000	(6.914)	0	0	0
28/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,328.0000	1,520.0000	14.458	0	0	0
28/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	598.0000	695.0000	16.221	0	0	12,446
28/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
28/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,935.0000	2,168.0000	12.041	0	0	0
28/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	200.0000	234.0000	17.000	0	0	0
28/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	210.0000	166.0000	(20.952)	0	0	0
28/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,232.0000	6,995.0000	(3.277)	0	0	0
28/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,374.0000	8,139.0000	(2.806)	0	0	0
28/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,599.0000	2,837.0000	9.157	0	0	0
28/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	34.0000	44.0000	29.412	0	0	0
28/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	486.0000	564.0000	16.049	0	0	0
28/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
28/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	758.0000	636.0000	(16.095)	0	0	0
28/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	92.0000	86.0000	(6.522)	0	0	0
28/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,260.0000	2,500.0000	10.619	0	0	0
28/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,397.0000	1,228.0000	(12.097)	0	0	0
28/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,804.0000	1,618.0000	(10.310)	0	0	0
28/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,876.0000	4,656.0000	(4.512)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	4,066.0000	4,296.0000	5.657	0	0	0
28/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,244.0000	1,082.0000	(13.023)	0	0	0
28/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,163.0000	2,405.0000	11.188	0	0	0
28/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,354.0000	4,135.0000	(5.030)	0	0	0
28/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,870.0000	8,635.0000	(2.649)	0	0	0
28/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,127.0000	7,890.0000	(2.916)	0	0	0
28/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	76.0000	96.0000	26.316	0	0	0
28/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
28/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	982.0000	1,129.0000	14.969	0	0	0
28/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
28/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	7,978.0000	7,741.0000	(2.971)	0	0	0
28/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	97.0000	117.0000	20.619	0	0	0
28/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,924.0000	4,704.0000	(4.468)	0	0	0
28/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,733.0000	4,514.0000	(4.627)	0	0	0
28/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
28/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	440.0000	510.0000	15.909	0	0	0
28/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,387.0000	6,153.0000	(3.664)	0	0	0
28/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,676.0000	2,476.0000	(7.474)	0	0	0
28/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,834.0000	6,598.0000	(3.453)	0	0	0
28/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,358.0000	5,133.0000	(4.199)	0	0	0
28/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	664.0000	775.0000	16.717	0	0	0
28/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
28/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,213.0000	4,990.0000	(4.278)	0	0	0
28/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
28/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,821.0000	4,053.0000	6.072	0	0	0
28/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
28/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,136.0000	3,372.0000	7.526	0	0	0
28/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,671.0000	8,437.0000	(2.699)	0	0	0
28/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,233.0000	3,469.0000	7.300	0	0	0
28/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,218.0000	8,982.0000	(2.560)	0	0	0
28/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	219.0000	258.0000	17.808	0	0	0
28/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,933.0000	6,697.0000	(3.404)	0	0	0
28/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,410.0000	3,196.0000	(6.276)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	701.0000	818.0000	16.690	0	0	0
28/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,261.0000	5,038.0000	(4.239)	0	0	0
28/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
28/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	56.0000	72.0000	28.571	0	0	0
28/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	59.0000	76.0000	28.814	0	0	0
28/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
28/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	121.0000	97.0000	(19.835)	0	0	0
28/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
28/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	5,991.0000	5,762.0000	(3.822)	0	0	0
28/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	51.0000	65.0000	27.451	0	0	0
28/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	54.0000	70.0000	29.630	0	0	0
28/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,168.0000	8,932.0000	(2.574)	0	0	0
28/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,685.0000	6,449.0000	(3.530)	0	0	0
28/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,206.0000	1,047.0000	(13.184)	0	0	0
28/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,116.0000	4,894.0000	(4.339)	0	0	0
28/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,848.0000	5,085.0000	4.889	0	0	0
28/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,696.0000	2,934.0000	8.828	0	0	0
28/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,401.0000	4,183.0000	(4.953)	0	0	0
28/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	182.0000	214.0000	17.582	0	0	0
28/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	278.0000	318.0000	14.388	0	0	0
28/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	195.0000	229.0000	17.436	0	0	0
28/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	94.0000	115.0000	22.340	0	0	0
28/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	553.0000	642.0000	16.094	0	0	0
28/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
28/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
28/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,763.0000	1,979.0000	12.252	0	0	0
28/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	463.0000	536.0000	15.767	0	0	0
28/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	682.0000	796.0000	16.716	0	0	0
28/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	67.0000	86.0000	28.358	0	0	0
28/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,356.0000	2,596.0000	10.187	0	0	0
28/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,902.0000	2,697.0000	(7.064)	0	0	0
28/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	52.0000	67.0000	28.846	0	0	0
28/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,040.0000	2,832.0000	(6.842)	0	0	0
28/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	140.0000	163.0000	16.429	0	0	0
28/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,320.0000	1,154.0000	(12.576)	0	0	0
28/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	12.0000	16.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,310.0000	5,085.0000	(4.237)	0	0	0
28/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,020.0000	4,799.0000	(4.402)	0	0	0
28/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
28/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,598.0000	3,381.0000	(6.031)	0	0	0
28/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
28/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,182.0000	6,945.0000	(3.300)	0	0	0
28/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,169.0000	1,012.0000	(13.430)	0	0	0
28/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,920.0000	8,684.0000	(2.646)	0	0	0
28/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,498.0000	2,298.0000	(8.006)	0	0	0
28/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	63.0000	81.0000	28.571	0	0	0
28/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,870.0000	4,101.0000	5.969	0	0	0
28/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,139.0000	5,908.0000	(3.763)	0	0	0
28/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
28/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	178.0000	209.0000	17.416	0	0	0
28/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,072.0000	3,850.0000	(5.452)	0	0	0
28/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
28/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	259.0000	298.0000	15.058	0	0	0
28/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
28/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	512.0000	594.0000	16.016	0	0	0
28/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,543.0000	2,342.0000	(7.904)	0	0	0
28/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,235.0000	2,036.0000	(8.904)	0	0	0
28/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	235.0000	274.0000	16.596	0	0	0
28/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	789.0000	664.0000	(15.843)	0	0	0
28/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	64.0000	64.0000	-	0	0	0
28/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	103.0000	122.0000	18.447	0	0	0
28/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,457.0000	3,242.0000	(6.219)	0	0	0
28/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	174.0000	204.0000	17.241	0	0	0
28/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	253.0000	292.0000	15.415	0	0	0
28/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,358.0000	1,191.0000	(12.297)	0	0	0
28/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	150.0000	174.0000	16.000	0	0	0
28/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	114.0000	132.0000	15.789	0	0	0
28/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
28/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,366.0000	2,166.0000	(8.453)	0	0	0
28/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,260.0000	4,040.0000	(5.164)	0	0	0
28/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	241.0000	280.0000	16.183	0	0	0
28/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,132.0000	2,922.0000	(6.705)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,238.0000	6,006.0000	(3.719)	0	0	0
28/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,519.0000	1,719.0000	13.167	0	0	0
28/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,077.0000	7,840.0000	(2.934)	0	0	0
28/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,479.0000	1,678.0000	13.455	0	0	0
28/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
28/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	62.0000	62.0000	-	0	0	0
28/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,331.0000	3,567.0000	7.085	0	0	0
28/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,405.0000	2,644.0000	9.938	0	0	0
28/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	247.0000	286.0000	15.789	0	0	0
28/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,410.0000	2,210.0000	(8.299)	0	0	0
28/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
28/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,363.0000	3,150.0000	(6.334)	0	0	0
28/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
28/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,379.0000	3,616.0000	7.014	0	0	0
28/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	451.0000	523.0000	15.965	0	0	0
28/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
28/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	100.0000	120.0000	20.000	0	0	0
28/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,275.0000	8,040.0000	(2.840)	0	0	0
28/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
28/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,085.0000	2,877.0000	(6.742)	0	0	0
28/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,307.0000	4,088.0000	(5.085)	0	0	0
28/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
28/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	160.0000	186.0000	16.250	0	0	0
28/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	109.0000	127.0000	16.514	0	0	0
28/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,288.0000	6,055.0000	(3.705)	0	0	0
28/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	176.0000	137.0000	(22.159)	0	0	0
28/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	430.0000	498.0000	15.814	0	0	0
28/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	187.0000	146.0000	(21.925)	0	0	0
28/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
28/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,317.0000	3,104.0000	(6.421)	0	0	0
28/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,358.0000	1,191.0000	(12.297)	0	0	0
28/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,437.0000	1,266.0000	(11.900)	0	0	0
28/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	390.0000	451.0000	15.641	0	0	0
28/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,597.0000	1,419.0000	(11.146)	0	0	0
28/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,132.0000	977.0000	(13.693)	0	0	0
28/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,166.0000	3,945.0000	(5.305)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,772.0000	4,004.0000	6.151	0	0	0
28/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,739.0000	3,521.0000	(5.830)	0	0	0
28/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
28/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,169.0000	1,012.0000	(13.430)	0	0	0
28/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,323.0000	2,123.0000	(8.610)	0	0	0
28/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	266.0000	305.0000	14.662	0	0	0
28/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	4,017.0000	4,247.0000	5.726	0	0	0
28/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	463.0000	536.0000	15.767	0	0	0
28/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,320.0000	1,154.0000	(12.576)	0	0	0
28/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,919.0000	4,150.0000	5.894	0	0	0
28/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	512.0000	594.0000	16.016	0	0	0
28/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	78.0000	99.0000	26.923	0	0	0
28/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	419.0000	485.0000	15.752	0	0	0
28/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	26.0000	18.0000	(30.769)	0	0	0
28/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,476.0000	1,303.0000	(11.721)	0	0	0
28/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	25.0000	15.0000	(40.000)	0	0	0
28/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,729.0000	7,492.0000	(3.066)	0	0	0
28/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	132.0000	153.0000	15.909	0	0	0
28/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	15.0000	9.0000	(40.000)	0	0	0
28/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	33.0000	43.0000	30.303	0	0	0
28/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,747.0000	5,519.0000	(3.967)	0	0	0
28/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,308.0000	4,541.0000	5.409	0	0	0
28/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,685.0000	4,467.0000	(4.653)	0	0	0
28/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	40.0000	51.0000	27.500	0	0	0
28/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,028.0000	7,791.0000	(2.952)	0	0	0
28/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	539.0000	625.0000	15.955	0	0	0
28/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,040.0000	5,811.0000	(3.791)	0	0	0
28/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,968.0000	4,198.0000	5.796	0	0	0
28/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	499.0000	579.0000	16.032	0	0	0
28/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
28/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	451.0000	523.0000	15.965	0	0	0
28/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,940.0000	3,177.0000	8.061	0	0	0
28/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,454.0000	2,254.0000	(8.150)	0	0	0
28/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	156.0000	182.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,096.0000	943.0000	(13.960)	0	0	0
28/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,337.0000	6,104.0000	(3.677)	0	0	0
28/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
28/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,226.0000	7,990.0000	(2.869)	0	0	0
28/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
28/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,325.0000	8,089.0000	(2.835)	0	0	0
28/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	45.0000	58.0000	28.889	0	0	0
28/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,552.0000	5,326.0000	(4.071)	0	0	0
28/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,645.0000	3,428.0000	(5.953)	0	0	0
28/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	137.0000	160.0000	16.788	0	0	0
28/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	214.0000	252.0000	17.757	0	0	0
28/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,721.0000	2,520.0000	(7.387)	0	0	0
28/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,455.0000	5,230.0000	(4.125)	0	0	0
28/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
28/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,495.0000	4,279.0000	(4.805)	0	0	0
28/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,328.0000	1,520.0000	14.458	0	0	0
28/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
28/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,163.0000	2,405.0000	11.188	0	0	0
28/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	235.0000	188.0000	(20.000)	0	0	0
28/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	762.0000	887.0000	16.404	0	0	0
28/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	669.0000	555.0000	(17.040)	0	0	0
28/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	224.0000	263.0000	17.411	0	0	0
28/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	88.0000	111.0000	26.136	0	0	0
28/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,551.0000	3,335.0000	(6.083)	0	0	0
28/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,632.0000	2,431.0000	(7.637)	0	0	0
28/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	143.0000	167.0000	16.783	0	0	0
28/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
28/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,038.0000	3,274.0000	7.768	0	0	0
28/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
28/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	74.0000	78.0000	5.405	0	0	0
28/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,067.0000	2,310.0000	11.756	0	0	0
28/10/2009	€ / R	2009/12/14			Currency Future	11.4461	11.5856	1.219	11.5900	11.3200	36,673
28/10/2009	€ / R	2009/12/14	14.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	58.0000	76.0000	31.034	0	0	80
28/10/2009	€ / R	2009/12/14	12.85	Call	Currency Future	36.0000	46.0000	27.778	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
28/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
28/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,346.0000	4,486.0000	3.221	0	0	0
28/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	92.0000	74.0000	(19.565)	0	0	0
28/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	50.0000	66.0000	32.000	0	0	0
28/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,304.0000	8,165.0000	(1.674)	0	0	0
28/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,680.0000	1,548.0000	(7.857)	0	0	0
28/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,446.0000	4,586.0000	3.149	0	0	0
28/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	256.0000	335.0000	30.859	0	0	0
28/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	638.0000	759.0000	18.966	0	0	0
28/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	194.0000	156.0000	(19.588)	0	0	0
28/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
28/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
28/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,554.0000	7,415.0000	(1.840)	0	0	0
28/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,558.0000	1,696.0000	8.858	0	0	0
28/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	390.0000	492.0000	26.154	0	0	0
28/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,488.0000	1,358.0000	(8.737)	0	0	0
28/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,305.0000	6,165.0000	(2.220)	0	0	0
28/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,826.0000	1,692.0000	(7.338)	0	0	0
28/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,365.0000	2,229.0000	(5.751)	0	0	0
28/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,654.0000	7,515.0000	(1.816)	0	0	0
28/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,296.0000	3,436.0000	4.248	0	0	0
28/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	310.0000	249.0000	(19.677)	0	0	0
28/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,546.0000	3,686.0000	3.948	0	0	0
28/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,111.0000	990.0000	(10.891)	0	0	0
28/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,440.0000	1,311.0000	(8.958)	0	0	0
28/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,022.0000	1,886.0000	(6.726)	0	0	0
28/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,415.0000	2,278.0000	(5.673)	0	0	0
28/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
28/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,555.0000	5,415.0000	(2.520)	0	0	0
28/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,548.0000	2,688.0000	5.495	0	0	0
28/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	302.0000	394.0000	30.464	0	0	0
28/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,632.0000	1,500.0000	(8.088)	0	0	0
28/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,005.0000	5,865.0000	(2.331)	0	0	0
28/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,298.0000	1,171.0000	(9.784)	0	0	0
28/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
28/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	189.0000	247.0000	30.688	0	0	0
28/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,204.0000	1,080.0000	(10.299)	0	0	0
28/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
28/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,488.0000	1,358.0000	(8.737)	0	0	0
28/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,296.0000	4,436.0000	3.259	0	0	0
28/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	554.0000	462.0000	(16.606)	0	0	0
28/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	71.0000	94.0000	32.394	0	0	0
28/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,004.0000	7,865.0000	(1.737)	0	0	0
28/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
28/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
28/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,704.0000	7,565.0000	(1.804)	0	0	0
28/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	593.0000	498.0000	(16.020)	0	0	0
28/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,605.0000	4,466.0000	(3.018)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	12,744
28/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	50.0000	66.0000	32.000	0	0	0
28/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,973.0000	1,837.0000	(6.893)	0	0	0
28/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,300.0000	2,439.0000	6.043	0	0	0
28/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	150.0000	198.0000	32.000	0	0	0
28/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	47.0000	61.0000	29.787	0	0	0
28/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,006.0000	3,867.0000	(3.470)	0	0	0
28/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
28/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,536.0000	1,405.0000	(8.529)	0	0	0
28/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,655.0000	5,515.0000	(2.476)	0	0	0
28/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,314.0000	1,452.0000	10.502	0	0	0
28/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	341.0000	272.0000	(20.235)	0	0	0
28/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	842.0000	732.0000	(13.064)	0	0	0
28/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,209.0000	3,070.0000	(4.332)	0	0	0
28/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,777.0000	1,644.0000	(7.485)	0	0	0
28/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,169.0000	2,032.0000	(6.316)	0	0	0
28/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,705.0000	5,565.0000	(2.454)	0	0	0
28/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,607.0000	3,469.0000	(3.826)	0	0	0
28/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,748.0000	2,887.0000	5.058	0	0	0
28/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,404.0000	8,265.0000	(1.654)	0	0	0
28/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	256.0000	208.0000	(18.750)	0	0	0
28/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	66.0000	87.0000	31.818	0	0	0
28/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,997.0000	3,136.0000	4.638	0	0	0
28/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,196.0000	4,336.0000	3.337	0	0	0
28/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	23.0000	29.0000	26.087	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,596.0000	3,736.0000	3.893	0	0	0
28/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	237.0000	307.0000	29.536	0	0	0
28/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,002.0000	2,141.0000	6.943	0	0	0
28/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,584.0000	1,452.0000	(8.333)	0	0	0
28/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,464.0000	2,327.0000	(5.560)	0	0	0
28/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,396.0000	4,536.0000	3.185	0	0	0
28/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,854.0000	7,715.0000	(1.770)	0	0	0
28/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,746.0000	3,886.0000	3.737	0	0	0
28/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,405.0000	6,265.0000	(2.186)	0	0	0
28/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	89.0000	117.0000	31.461	0	0	13,679
28/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	846.0000	976.0000	15.366	0	0	0
28/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
28/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,604.0000	7,465.0000	(1.828)	0	0	0
28/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,598.0000	2,737.0000	5.350	0	0	0
28/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	175.0000	229.0000	30.857	0	0	0
28/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,755.0000	1,894.0000	7.920	0	0	0
28/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,159.0000	3,021.0000	(4.368)	0	0	0
28/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	50.0000	40.0000	(20.000)	0	0	0
28/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,996.0000	4,136.0000	3.504	0	0	0
28/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	41.0000	53.0000	29.268	0	0	0
28/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,662.0000	2,525.0000	(5.147)	0	0	0
28/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,707.0000	3,568.0000	(3.750)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,449.0000	2,588.0000	5.676	0	0	0
28/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,356.0000	4,217.0000	(3.191)	0	0	0
28/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,455.0000	6,315.0000	(2.169)	0	0	0
28/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	930.0000	816.0000	(12.258)	0	0	0
28/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,804.0000	7,665.0000	(1.781)	0	0	0
28/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,875.0000	1,740.0000	(7.200)	0	0	0
28/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,613.0000	2,475.0000	(5.281)	0	0	0
28/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,607.0000	1,746.0000	8.650	0	0	0
28/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	162.0000	213.0000	31.481	0	0	0
28/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,755.0000	5,615.0000	(2.433)	0	0	0
28/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,358.0000	3,220.0000	(4.110)	0	0	0
28/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,454.0000	8,315.0000	(1.644)	0	0	0
28/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,026.0000	1,162.0000	13.255	0	0	0
28/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,646.0000	3,786.0000	3.840	0	0	0
28/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,345.0000	1,217.0000	(9.517)	0	0	0
28/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,680.0000	1,548.0000	(7.857)	0	0	0
28/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	516.0000	427.0000	(17.248)	0	0	0
28/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,754.0000	7,615.0000	(1.793)	0	0	0
28/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	719.0000	844.0000	17.385	0	0	0
28/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
28/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,392.0000	1,264.0000	(9.195)	0	0	0
28/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,847.0000	2,987.0000	4.917	0	0	0
28/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,362.0000	1,500.0000	10.132	0	0	0
28/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	374.0000	300.0000	(19.786)	0	0	0
28/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	73.0000	58.0000	(20.548)	0	0	0
28/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,204.0000	1,080.0000	(10.299)	0	0	0
28/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,648.0000	2,787.0000	5.249	0	0	0
28/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,805.0000	5,665.0000	(2.412)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	38.0000	50.0000	31.579	0	0	0
28/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,346.0000	3,486.0000	4.184	0	0	0
28/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	139.0000	184.0000	32.374	0	0	0
28/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,251.0000	1,125.0000	(10.072)	0	0	0
28/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,197.0000	3,336.0000	4.348	0	0	0
28/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,120.0000	1,983.0000	(6.462)	0	0	0
28/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	77.0000	101.0000	31.169	0	0	0
28/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	842.0000	732.0000	(13.064)	0	0	0
28/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	276.0000	364.0000	31.884	0	0	0
28/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,655.0000	4,516.0000	(2.986)	0	0	0
28/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	220.0000	286.0000	30.000	0	0	0
28/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,308.0000	3,170.0000	(4.172)	0	0	0
28/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,217.0000	1,354.0000	11.257	0	0	0
28/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	280.0000	228.0000	(18.571)	0	0	0
28/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,556.0000	4,416.0000	(3.073)	0	0	0
28/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	803.0000	931.0000	15.940	0	0	0
28/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,655.0000	6,515.0000	(2.104)	0	0	0
28/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,120.0000	1,983.0000	(6.462)	0	0	0
28/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,855.0000	5,715.0000	(2.391)	0	0	0
28/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
28/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	116.0000	92.0000	(20.690)	0	0	0
28/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	975.0000	858.0000	(12.000)	0	0	0
28/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	17.0000	20.0000	17.647	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,846.0000	3,986.0000	3.640	0	0	0
28/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	442.0000	361.0000	(18.326)	0	0	0
28/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,020.0000	902.0000	(11.569)	0	0	0
28/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,155.0000	5,016.0000	(2.696)	0	0	0
28/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	65.0000	51.0000	(21.538)	0	0	0
28/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,070.0000	1,935.0000	(6.522)	0	0	0
28/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,460.0000	1,598.0000	9.452	0	0	0
28/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,097.0000	3,236.0000	4.488	0	0	0
28/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	204.0000	266.0000	30.392	0	0	0
28/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,804.0000	1,943.0000	7.705	0	0	0
28/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	89.0000	117.0000	31.461	0	0	0
28/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
28/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	407.0000	330.0000	(18.919)	0	0	0
28/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,903.0000	2,042.0000	7.304	0	0	0
28/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,169.0000	2,032.0000	(6.316)	0	0	0
28/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,101.0000	2,240.0000	6.616	0	0	0
28/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	479.0000	394.0000	(17.745)	0	0	0
28/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,798.0000	2,937.0000	4.968	0	0	0
28/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	104.0000	82.0000	(21.154)	0	0	0
28/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	44.0000	35.0000	(20.455)	0	0	0
28/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,557.0000	3,419.0000	(3.880)	0	0	0
28/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,096.0000	4,236.0000	3.418	0	0	0
28/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	600.0000	718.0000	19.667	0	0	0
28/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,349.0000	2,488.0000	5.917	0	0	0
28/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,267.0000	2,130.0000	(6.043)	0	0	0
28/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,446.0000	3,586.0000	4.063	0	0	0
28/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,796.0000	3,936.0000	3.688	0	0	0
28/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,106.0000	3,967.0000	(3.385)	0	0	0
28/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,924.0000	1,789.0000	(7.017)	0	0	0
28/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,456.0000	4,317.0000	(3.119)	0	0	0
28/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,954.0000	7,815.0000	(1.748)	0	0	0
28/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,811.0000	2,673.0000	(4.909)	0	0	0
28/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,411.0000	1,549.0000	9.780	0	0	0
28/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,458.0000	3,319.0000	(4.020)	0	0	0
28/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	890.0000	1,021.0000	14.719	0	0	0
28/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,924.0000	1,789.0000	(7.017)	0	0	0
28/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,712.0000	2,574.0000	(5.088)	0	0	0
28/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	129.0000	103.0000	(20.155)	0	0	0
28/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,657.0000	3,518.0000	(3.801)	0	0	0
28/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,104.0000	6,965.0000	(1.957)	0	0	0
28/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,154.0000	8,015.0000	(1.705)	0	0	0
28/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
28/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	678.0000	801.0000	18.142	0	0	0
28/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,399.0000	2,538.0000	5.794	0	0	0
28/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,206.0000	4,067.0000	(3.305)	0	0	0
28/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	562.0000	678.0000	20.641	0	0	0
28/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,656.0000	1,795.0000	8.394	0	0	0
28/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,804.0000	6,665.0000	(2.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R	2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	13.70	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
28/10/2009	€ / R	2009/12/14	10.85	Put	Currency Future	82.0000	65.0000	(20.732)	0	0	0
28/10/2009	€ / R	2009/12/14	15.40	Put	Currency Future	3,956.0000	3,818.0000	(3.488)	0	0	0
28/10/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,613.0000	2,475.0000	(5.281)	0	0	0
28/10/2009	€ / R	2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	14.70	Put	Currency Future	3,258.0000	3,120.0000	(4.236)	0	0	0
28/10/2009	€ / R	2009/12/14	11.05	Call	Currency Future	525.0000	639.0000	21.714	0	0	0
28/10/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,200.0000	2,339.0000	6.318	0	0	0
28/10/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,155.0000	6,015.0000	(2.275)	0	0	0
28/10/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,218.0000	2,081.0000	(6.177)	0	0	0
28/10/2009	€ / R	2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	9.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	€ / R	2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,415.0000	2,278.0000	(5.673)	0	0	0
28/10/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,256.0000	4,117.0000	(3.266)	0	0	0
28/10/2009	€ / R	2009/12/14	10.75	Call	Currency Future	761.0000	887.0000	16.557	0	0	0
28/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	14.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R	2009/12/14	15.85	Put	Currency Future	4,406.0000	4,267.0000	(3.155)	0	0	0
28/10/2009	€ / R	2009/12/14	10.35	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
28/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	5,955.0000	5,815.0000	(2.351)	0	0	0
28/10/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,729.0000	1,595.0000	(7.750)	0	0	0
28/10/2009	€ / R	2009/12/14	15.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	€ / R	2009/12/14	16.75	Put	Currency Future	5,305.0000	5,166.0000	(2.620)	0	0	0
28/10/2009	€ / R	2009/12/14	10.30	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/10/2009	€ / R	2009/12/14	19.35	Put	Currency Future	7,904.0000	7,765.0000	(1.759)	0	0	0
28/10/2009	€ / R	2009/12/14	19.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	14.05	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,396.0000	3,536.0000	4.122	0	0	0
28/10/2009	€ / R	2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	14.30	Put	Currency Future	2,861.0000	2,723.0000	(4.823)	0	0	0
28/10/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,306.0000	4,167.0000	(3.228)	0	0	0
28/10/2009	€ / R	2009/12/14	10.40	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/10/2009	€ / R	2009/12/14	13.85	Call	Currency Future	11.0000	13.0000	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
28/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,807.0000	3,668.0000	(3.651)	0	0	0
28/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,169.0000	1,306.0000	11.719	0	0	0
28/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,121.0000	1,258.0000	12.221	0	0	0
28/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,073.0000	1,210.0000	12.768	0	0	0
28/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
28/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,052.0000	2,190.0000	6.725	0	0	0
28/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,316.0000	2,179.0000	(5.915)	0	0	0
28/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	143.0000	115.0000	(19.580)	0	0	0
28/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,605.0000	5,465.0000	(2.498)	0	0	0
28/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,905.0000	5,765.0000	(2.371)	0	0	0
28/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,046.0000	4,186.0000	3.460	0	0	0
28/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,632.0000	1,500.0000	(8.088)	0	0	0
28/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
28/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,151.0000	2,290.0000	6.462	0	0	0
28/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,907.0000	3,768.0000	(3.558)	0	0	0
28/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,047.0000	3,186.0000	4.562	0	0	0
28/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,973.0000	1,837.0000	(6.893)	0	0	0
28/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,146.0000	4,286.0000	3.377	0	0	0
28/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	330.0000	425.0000	28.788	0	0	0
28/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,147.0000	3,286.0000	4.417	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
28/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	234.0000	190.0000	(18.803)	0	0	0
28/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,946.0000	4,086.0000	3.548	0	0	0
28/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,204.0000	8,065.0000	(1.694)	0	0	0
28/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
28/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,857.0000	3,718.0000	(3.604)	0	0	0
28/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,875.0000	1,740.0000	(7.200)	0	0	0
28/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,365.0000	2,229.0000	(5.751)	0	0	0
28/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,156.0000	4,017.0000	(3.345)	0	0	0
28/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
28/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	422.0000	527.0000	24.882	0	0	0
28/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,464.0000	2,327.0000	(5.560)	0	0	0
28/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	176.0000	141.0000	(19.886)	0	0	0
28/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,054.0000	7,915.0000	(1.726)	0	0	0
28/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,729.0000	1,595.0000	(7.750)	0	0	0
28/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,205.0000	6,065.0000	(2.256)	0	0	0
28/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
28/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,055.0000	5,915.0000	(2.312)	0	0	0
28/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,846.0000	3,986.0000	3.640	0	0	0
28/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,563.0000	2,426.0000	(5.345)	0	0	0
28/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,218.0000	2,081.0000	(6.177)	0	0	0
28/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,514.0000	2,376.0000	(5.489)	0	0	0
28/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,059.0000	2,921.0000	(4.511)	0	0	0
28/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,066.0000	946.0000	(11.257)	0	0	0
28/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,696.0000	3,836.0000	3.788	0	0	0
28/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,246.0000	4,386.0000	3.297	0	0	0
28/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
28/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	62.0000	81.0000	30.645	0	0	0
28/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,247.0000	3,386.0000	4.281	0	0	0
28/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,056.0000	3,917.0000	(3.427)	0	0	0
28/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	66.0000	87.0000	31.818	0	0	0
28/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,705.0000	1,844.0000	8.152	0	0	0
28/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,251.0000	1,125.0000	(10.072)	0	0	0
28/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,757.0000	3,618.0000	(3.700)	0	0	0
28/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,698.0000	2,837.0000	5.152	0	0	0
28/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
28/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	47.0000	61.0000	29.787	0	0	0
28/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,020.0000	902.0000	(11.569)	0	0	0
28/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,761.0000	2,624.0000	(4.962)	0	0	0
28/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	119.0000	158.0000	32.773	0	0	0
28/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	980.0000	1,114.0000	13.673	0	0	0
28/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	673.0000	572.0000	(15.007)	0	0	0
28/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,947.0000	3,086.0000	4.717	0	0	0
28/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	715.0000	611.0000	(14.545)	0	0	0
28/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,265.0000	1,403.0000	10.909	0	0	0
28/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,953.0000	2,091.0000	7.066	0	0	0
28/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	129.0000	170.0000	31.783	0	0	0
28/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,250.0000	2,389.0000	6.178	0	0	0
28/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	757.0000	651.0000	(14.003)	0	0	0
28/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

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28/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	633.0000	535.0000	(15.482)	0	0	0
28/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	799.0000	691.0000	(13.517)	0	0	0
28/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	95.0000	126.0000	32.632	0	0	0
28/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,854.0000	1,993.0000	7.497	0	0	0
28/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	82.0000	109.0000	32.927	0	0	0
28/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	886.0000	773.0000	(12.754)	0	0	0
28/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	103.0000	136.0000	32.039	0	0	0
28/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	359.0000	458.0000	27.577	0	0	0
28/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	111.0000	147.0000	32.432	0	0	0
28/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,158.0000	1,035.0000	(10.622)	0	0	0
28/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	54.0000	70.0000	29.630	0	0	0
28/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	213.0000	172.0000	(19.249)	0	0	0
28/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
28/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	159.0000	127.0000	(20.126)	0	0	0
28/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	455.0000	563.0000	23.736	0	0	0
28/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,496.0000	3,636.0000	4.005	0	0	0
28/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,496.0000	4,636.0000	3.114	0	0	0
28/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	489.0000	600.0000	22.699	0	0	0
28/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,499.0000	2,638.0000	5.562	0	0	0
28/10/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	8.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	9.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/10/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,504.0000	7,365.0000	(1.852)	0	0	0
28/10/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,509.0000	1,647.0000	9.145	0	0	0
28/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	14.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,505.0000	5,365.0000	(2.543)	0	0	0
28/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,254.0000	8,115.0000	(1.684)	0	0	0
28/10/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,508.0000	3,369.0000	(3.962)	0	0	0
28/10/2009	€ / R 2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

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28/10/2009	€ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	17.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R	2009/12/14	8.55	Call	Currency Future	0.0000	3,037.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,255.0000	6,115.0000	(2.238)	0	0	0
28/10/2009	€ / R	2009/12/14	7.55	Call	Currency Future	0.0000	4,036.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	8.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	10.55	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	10.55	Call	Currency Future	0.0000	1,066.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,354.0000	8,215.0000	(1.664)	0	0	0
28/10/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,355.0000	6,215.0000	(2.203)	0	0	0
28/10/2009	€ / R	2009/12/14	17.55	Put	Currency Future	0.0000	5,965.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	19.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	19.55	Put	Currency Future	0.0000	7,965.0000	100.000	0	0	0
28/10/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,408.0000	3,269.0000	(4.079)	0	0	0
28/10/2009	€ / R	2010/03/15			Currency Future	11.6402	11.7819	1.217	11.7800	11.7600	3,084
28/10/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,119.0000	5,979.0000	(2.288)	0	0	0
28/10/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,411.0000	1,549.0000	9.780	0	0	0
28/10/2009	€ / R	2010/03/15	19.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,541.0000	4,683.0000	3.127	0	0	0
28/10/2009	€ / R	2010/03/15	17.55	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	€ / R	2010/03/15	13.45	Call	Currency Future	126.0000	150.0000	19.048	0	0	0
28/10/2009	€ / R	2010/03/15	17.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	€ / R	2010/03/15	13.80	Call	Currency Future	98.0000	119.0000	21.429	0	0	0
28/10/2009	€ / R	2010/03/15	7.30	Call	Currency Future	4,342.0000	4,483.0000	3.247	0	0	0
28/10/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,583.0000	2,456.0000	(4.917)	0	0	0
28/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
28/10/2009	€ / R	2010/03/15	9.55	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
28/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	408.0000	487.0000	19.363	0	0	0
28/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	461.0000	550.0000	19.306	0	0	0
28/10/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,014.0000	7,873.0000	(1.759)	0	0	0
28/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,618.0000	1,508.0000	(6.799)	0	0	0
28/10/2009	€ / R	2010/03/15	17.75	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	€ / R	2010/03/15	13.30	Put	Currency Future	1,798.0000	1,684.0000	(6.340)	0	0	0
28/10/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,413.0000	8,272.0000	(1.676)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	503.0000	598.0000	18.887	0	0	0
28/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,193.0000	4,334.0000	3.363	0	0	0
28/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	912.0000	1,030.0000	12.939	0	0	0
28/10/2009	€ / R 2010/03/15	14.15	Call	Currency Future	73.0000	88.0000	20.548	0	0	0
28/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
28/10/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,120.0000	2,261.0000	6.651	0	0	0
28/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	443.0000	527.0000	18.962	0	0	0
28/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	158.0000	190.0000	20.253	0	0	0
28/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
28/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,914.0000	7,773.0000	(1.782)	0	0	0
28/10/2009	€ / R 2010/03/15	7.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
28/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
28/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,677.0000	2,549.0000	(4.781)	0	0	0
28/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	521.0000	468.0000	(10.173)	0	0	0
28/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	521.0000	468.0000	(10.173)	0	0	0
28/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
28/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,114.0000	7,973.0000	(1.738)	0	0	0
28/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	138.0000	166.0000	20.290	0	0	0
28/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,313.0000	8,172.0000	(1.696)	0	0	0
28/10/2009	€ / R 2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,920.0000	5,780.0000	(2.365)	0	0	0
28/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,785.0000	1,924.0000	7.787	0	0	0
28/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,663.0000	1,552.0000	(6.675)	0	0	0
28/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,626.0000	4,487.0000	(3.005)	0	0	0
28/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,320.0000	1,457.0000	10.379	0	0	0
28/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	553.0000	495.0000	(10.488)	0	0	0
28/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	76.0000	92.0000	21.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	9.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,218.0000	2,359.0000	6.357	0	0	0
28/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,219.0000	6,078.0000	(2.267)	0	0	0
28/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	171.0000	149.0000	(12.865)	0	0	0
28/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
28/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
28/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
28/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	461.0000	550.0000	19.306	0	0	0
28/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,186.0000	1,091.0000	(8.010)	0	0	0
28/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,316.0000	2,456.0000	6.045	0	0	0
28/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,597.0000	1,735.0000	8.641	0	0	0
28/10/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,364.0000	2,505.0000	5.964	0	0	0
28/10/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,418.0000	6,278.0000	(2.181)	0	0	0
28/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	527.0000	623.0000	18.216	0	0	0
28/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,201.0000	3,342.0000	4.405	0	0	0
28/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	182.0000	219.0000	20.330	0	0	0
28/10/2009	€ / R 2010/03/15	19.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,550.0000	1,688.0000	8.903	0	0	0
28/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,640.0000	3,503.0000	(3.764)	0	0	0
28/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,102.0000	3,243.0000	4.545	0	0	0
28/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	618.0000	555.0000	(10.194)	0	0	0
28/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	226.0000	273.0000	20.796	0	0	13,636
28/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,300.0000	3,441.0000	4.273	0	0	0
28/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	20.0000	20.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
28/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
28/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,442.0000	1,337.0000	(7.282)	0	0	0
28/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,621.0000	5,481.0000	(2.491)	0	0	0
28/10/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,521.0000	5,381.0000	(2.536)	0	0	0
28/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	153.0000	184.0000	20.261	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,399.0000	3,540.0000	4.148	0	0	0
28/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	26.0000	26.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	843.0000	959.0000	13.760	0	0	13,636
28/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,493.0000	3,358.0000	(3.865)	0	0	0
28/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,671.0000	5,531.0000	(2.469)	0	0	0
28/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,318.0000	6,178.0000	(2.216)	0	0	0
28/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	386.0000	345.0000	(10.622)	0	0	0
28/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,275.0000	1,411.0000	10.667	0	0	0
28/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	90.0000	109.0000	21.111	0	0	0
28/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,491.0000	4,633.0000	3.162	0	0	0
28/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,542.0000	3,406.0000	(3.840)	0	0	0
28/10/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,457.0000	1,595.0000	9.472	0	0	0
28/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	118.0000	141.0000	19.492	0	0	0
28/10/2009	€ / R 2010/03/15	11.80	Put	Currency Future	585.0000	525.0000	(10.256)	0	0	0
28/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,292.0000	4,434.0000	3.308	0	0	0
28/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
28/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	463.0000	416.0000	(10.151)	0	0	0
28/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,795.0000	3,937.0000	3.742	0	0	0
28/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,279.0000	4,140.0000	(3.248)	0	0	0
28/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,186.0000	1,321.0000	11.383	0	0	0
28/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	347.0000	416.0000	19.885	0	0	0
28/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,715.0000	7,574.0000	(1.828)	0	0	0
28/10/2009	€ / R 2010/03/15	18.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
28/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,214.0000	8,073.0000	(1.717)	0	0	0
28/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
28/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,392.0000	4,533.0000	3.210	0	0	0
28/10/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,515.0000	7,374.0000	(1.876)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,527.0000	4,387.0000	(3.093)	0	0	0
28/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,413.0000	2,554.0000	5.843	0	0	0
28/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	652.0000	586.0000	(10.123)	0	0	0
28/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,720.0000	5,580.0000	(2.448)	0	0	0
28/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	437.0000	391.0000	(10.526)	0	0	0
28/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,299.0000	3,165.0000	(4.062)	0	0	0
28/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
28/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,753.0000	1,640.0000	(6.446)	0	0	0
28/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
28/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	376.0000	450.0000	19.681	0	0	0
28/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,536.0000	2,410.0000	(4.968)	0	0	0
28/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,688.0000	3,552.0000	(3.688)	0	0	0
28/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,463.0000	8,322.0000	(1.666)	0	0	0
28/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,164.0000	8,023.0000	(1.727)	0	0	0
28/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
28/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,615.0000	7,474.0000	(1.852)	0	0	0
28/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,643.0000	1,782.0000	8.460	0	0	0
28/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
28/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,765.0000	7,624.0000	(1.816)	0	0	0
28/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	392.0000	468.0000	19.388	0	0	0
28/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	757.0000	685.0000	(9.511)	0	0	0
28/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,366.0000	1,502.0000	9.956	0	0	0
28/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,350.0000	2,227.0000	(5.234)	0	0	0
28/10/2009	€ / R 2010/03/15	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	143.0000	172.0000	20.280	0	0	0
28/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	130.0000	155.0000	19.231	0	0	0
28/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	686.0000	618.0000	(9.913)	0	0	0
28/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	274.0000	330.0000	20.438	0	0	0
28/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
28/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,665.0000	7,524.0000	(1.840)	0	0	0
28/10/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,471.0000	5,331.0000	(2.559)	0	0	0
28/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	576.0000	677.0000	17.535	0	0	0
28/10/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	80.0000	75.0000	(6.250)	0	0	0
28/10/2009	€ / R 2010/03/15	12.00	Call	Currency Future	361.0000	433.0000	19.945	0	0	0
28/10/2009	€ / R 2010/03/15	11.00	Put	Currency Future	203.0000	177.0000	(12.808)	0	0	0
28/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,561.0000	2,701.0000	5.467	0	0	0
28/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,757.0000	2,898.0000	5.114	0	0	0
28/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,267.0000	2,407.0000	6.176	0	0	0
28/10/2009	€ / R 2010/03/15	7.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,477.0000	4,338.0000	(3.105)	0	0	0
28/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,169.0000	6,029.0000	(2.269)	0	0	0
28/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,093.0000	4,235.0000	3.469	0	0	0
28/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	721.0000	651.0000	(9.709)	0	0	0
28/10/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,044.0000	4,185.0000	3.487	0	0	0
28/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,737.0000	3,601.0000	(3.639)	0	0	0
28/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,465.0000	7,324.0000	(1.889)	0	0	0
28/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,933.0000	3,796.0000	(3.483)	0	0	0
28/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,845.0000	3,987.0000	3.693	0	0	0
28/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,349.0000	3,491.0000	4.240	0	0	0
28/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,890.0000	1,773.0000	(6.190)	0	0	0
28/10/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,053.0000	3,194.0000	4.618	0	0	0
28/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,547.0000	3,689.0000	4.003	0	0	0
28/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
28/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,072.0000	2,213.0000	6.805	0	0	0
28/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,468.0000	6,327.0000	(2.180)	0	0	0
28/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,180.0000	4,041.0000	(3.325)	0	0	0
28/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,428.0000	4,288.0000	(3.162)	0	0	0
28/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,786.0000	3,649.0000	(3.619)	0	0	0
28/10/2009	€ / R 2010/03/15	17.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R	2010/03/15	10.20	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
28/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,202.0000	3,069.0000	(4.154)	0	0	0
28/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,511.0000	2,652.0000	5.615	0	0	0
28/10/2009	€ / R	2010/03/15	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	5,970.0000	5,829.0000	(2.362)	0	0	0
28/10/2009	€ / R	2010/03/15	15.35	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
28/10/2009	€ / R	2010/03/15	13.20	Call	Currency Future	148.0000	178.0000	20.270	0	0	0
28/10/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,258.0000	2,137.0000	(5.359)	0	0	0
28/10/2009	€ / R	2010/03/15	14.95	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
28/10/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,498.0000	3,639.0000	4.031	0	0	0
28/10/2009	€ / R	2010/03/15	17.40	Put	Currency Future	5,770.0000	5,630.0000	(2.426)	0	0	0
28/10/2009	€ / R	2010/03/15	11.80	Call	Currency Future	425.0000	506.0000	19.059	0	0	0
28/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R	2010/03/15	14.35	Put	Currency Future	2,772.0000	2,643.0000	(4.654)	0	0	0
28/10/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,708.0000	1,596.0000	(6.557)	0	0	0
28/10/2009	€ / R	2010/03/15	14.80	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
28/10/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,348.0000	3,213.0000	(4.032)	0	0	0
28/10/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,574.0000	1,465.0000	(6.925)	0	0	0
28/10/2009	€ / R	2010/03/15	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
28/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	3,982.0000	3,845.0000	(3.440)	0	0	0
28/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	1,844.0000	1,728.0000	(6.291)	0	0	0
28/10/2009	€ / R	2010/03/15	14.20	Call	Currency Future	70.0000	85.0000	21.429	0	0	0
28/10/2009	€ / R	2010/03/15	11.25	Put	Currency Future	296.0000	262.0000	(11.486)	0	0	0
28/10/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,746.0000	3,887.0000	3.764	0	0	0
28/10/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,396.0000	2,273.0000	(5.134)	0	0	0
28/10/2009	€ / R	2010/03/15	14.05	Call	Currency Future	79.0000	96.0000	21.519	0	0	0
28/10/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,835.0000	3,698.0000	(3.572)	0	0	0
28/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	793.0000	719.0000	(9.332)	0	0	0
28/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,630.0000	2,503.0000	(4.829)	0	0	0
28/10/2009	€ / R	2010/03/15	11.25	Call	Currency Future	686.0000	793.0000	15.598	0	0	0
28/10/2009	€ / R	2010/03/15	13.45	Put	Currency Future	1,936.0000	1,818.0000	(6.095)	0	0	0
28/10/2009	€ / R	2010/03/15	12.80	Call	Currency Future	195.0000	236.0000	21.026	0	0	0
28/10/2009	€ / R	2010/03/15	15.95	Call	Currency Future	19.0000	21.0000	10.526	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	164.0000	197.0000	20.122	0	0	0
28/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	334.0000	401.0000	20.060	0	0	0
28/10/2009	€ / R 2010/03/15	15.60	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
28/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,504.0000	1,641.0000	9.109	0	0	0
28/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	144.0000	124.0000	(13.889)	0	0	0
28/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,489.0000	2,364.0000	(5.022)	0	0	0
28/10/2009	€ / R 2010/03/15	13.60	Call	Currency Future	115.0000	136.0000	18.261	0	0	0
28/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,591.0000	3,455.0000	(3.787)	0	0	0
28/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,445.0000	3,310.0000	(3.919)	0	0	0
28/10/2009	€ / R 2010/03/15	9.60	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	984.0000	898.0000	(8.740)	0	0	0
28/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
28/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,856.0000	2,997.0000	4.937	0	0	0
28/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,329.0000	4,189.0000	(3.234)	0	0	0
28/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
28/10/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,142.0000	1,276.0000	11.734	0	0	0
28/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	134.0000	160.0000	19.403	0	0	0
28/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
28/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	746.0000	857.0000	14.879	0	0	0
28/10/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,880.0000	2,019.0000	7.394	0	0	0
28/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,696.0000	3,838.0000	3.842	0	0	0
28/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	10.60	Put	Currency Future	102.0000	94.0000	(7.843)	0	0	0
28/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
28/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	86.0000	105.0000	22.093	0	0	0
28/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,597.0000	3,738.0000	3.920	0	0	0
28/10/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,074.0000	1,954.0000	(5.786)	0	0	0
28/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
28/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	984.0000	1,106.0000	12.398	0	0	0
28/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	176.0000	212.0000	20.455	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	256.0000	225.0000	(12.109)	0	0	0
28/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,355.0000	1,254.0000	(7.454)	0	0	0
28/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,708.0000	2,849.0000	5.207	0	0	0
28/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,610.0000	2,751.0000	5.402	0	0	0
28/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,814.0000	7,673.0000	(1.804)	0	0	0
28/10/2009	€ / R 2010/03/15	8.80	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	17.50	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,485.0000	1,380.0000	(7.071)	0	0	0
28/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,820.0000	5,680.0000	(2.405)	0	0	0
28/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,737.0000	1,876.0000	8.002	0	0	0
28/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,250.0000	3,392.0000	4.369	0	0	0
28/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	877.0000	994.0000	13.341	0	0	0
28/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,462.0000	2,603.0000	5.727	0	0	0
28/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	716.0000	825.0000	15.223	0	0	0
28/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	187.0000	162.0000	(13.369)	0	0	0
28/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,448.0000	3,590.0000	4.118	0	0	0
28/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
28/10/2009	€ / R 2010/03/15	8.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	237.0000	208.0000	(12.236)	0	0	0
28/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	19.0000	19.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,028.0000	1,909.0000	(5.868)	0	0	0
28/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,576.0000	4,437.0000	(3.038)	0	0	0
28/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	777.0000	890.0000	14.543	0	0	0
28/10/2009	€ / R 2010/03/15	9.00	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	219.0000	192.0000	(12.329)	0	0	0
28/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,242.0000	4,384.0000	3.347	0	0	0
28/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,870.0000	5,730.0000	(2.385)	0	0	0
28/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	810.0000	924.0000	14.074	0	0	0
28/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	490.0000	441.0000	(10.000)	0	0	0
28/10/2009	€ / R 2010/03/15	11.20	Put	Currency Future	275.0000	243.0000	(11.636)	0	0	0
28/10/2009	€ / R 2010/03/15	13.85	Call	Currency Future	94.0000	114.0000	21.277	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
28/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	481.0000	573.0000	19.127	0	0	0
28/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
28/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,304.0000	2,182.0000	(5.295)	0	0	0
28/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,021.0000	1,144.0000	12.047	0	0	0
28/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,964.0000	7,823.0000	(1.770)	0	0	0
28/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	41.0000	49.0000	19.512	0	0	0
28/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	203.0000	245.0000	20.690	0	0	0
28/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,251.0000	3,117.0000	(4.122)	0	0	0
28/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	131.0000	112.0000	(14.504)	0	0	0
28/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
28/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,927.0000	2,067.0000	7.265	0	0	0
28/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,398.0000	1,295.0000	(7.368)	0	0	0
28/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,312.0000	1,213.0000	(7.546)	0	0	0
28/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
28/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	189.0000	227.0000	20.106	0	0	0
28/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	157.0000	136.0000	(13.376)	0	0	0
28/10/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,864.0000	7,723.0000	(1.793)	0	0	0
28/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	362.0000	323.0000	(10.773)	0	0	0
28/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	947.0000	1,068.0000	12.777	0	0	0
28/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,064.0000	7,923.0000	(1.749)	0	0	0
28/10/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,143.0000	4,284.0000	3.403	0	0	0
28/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,795.0000	3,937.0000	3.742	0	0	0
28/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,231.0000	1,366.0000	10.967	0	0	0
28/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,229.0000	4,090.0000	(3.287)	0	0	0
28/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,905.0000	3,046.0000	4.854	0	0	0
28/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
28/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,807.0000	2,948.0000	5.023	0	0	0
28/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	102.0000	124.0000	21.569	0	0	0
28/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	602.0000	705.0000	17.110	0	0	0
28/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,169.0000	2,310.0000	6.501	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,832.0000	1,971.0000	7.587	0	0	0
28/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	90.0000	84.0000	(6.667)	0	0	0
28/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
28/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,895.0000	4,036.0000	3.620	0	0	0
28/10/2009	€ / R 2010/03/15	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	244.0000	295.0000	20.902	0	0	0
28/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,069.0000	5,929.0000	(2.307)	0	0	0
28/10/2009	€ / R 2010/03/15	19.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,104.0000	1,013.0000	(8.243)	0	0	0
28/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,647.0000	3,788.0000	3.866	0	0	0
28/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,130.0000	3,992.0000	(3.341)	0	0	0
28/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/10/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,565.0000	7,424.0000	(1.864)	0	0	0
28/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,914.0000	2,784.0000	(4.461)	0	0	0
28/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,212.0000	2,092.0000	(5.425)	0	0	0
28/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	55.0000	66.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,659.0000	2,800.0000	5.303	0	0	0
28/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,081.0000	3,942.0000	(3.406)	0	0	0
28/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	122.0000	145.0000	18.852	0	0	0
28/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,378.0000	4,239.0000	(3.175)	0	0	0
28/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	830.0000	753.0000	(9.277)	0	0	0
28/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
28/10/2009	€ / R 2010/03/15	12.15	Call	Currency Future	320.0000	385.0000	20.313	0	0	0
28/10/2009	€ / R 2010/03/15	17.20	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
28/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,154.0000	3,021.0000	(4.217)	0	0	0
28/10/2009	€ / R 2010/03/15	7.20	Call	Currency Future	4,442.0000	4,583.0000	3.174	0	0	0
28/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,152.0000	3,293.0000	4.473	0	0	0
28/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,396.0000	3,261.0000	(3.975)	0	0	0
28/10/2009	€ / R 2010/03/15	17.20	Put	Currency Future	5,571.0000	5,431.0000	(2.513)	0	0	0
28/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,884.0000	3,747.0000	(3.527)	0	0	0
28/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,443.0000	2,318.0000	(5.117)	0	0	0
28/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,690.0000	1,829.0000	8.225	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	868.0000	789.0000	(9.101)	0	0	0
28/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
28/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
28/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,529.0000	1,422.0000	(6.998)	0	0	0
28/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,945.0000	4,086.0000	3.574	0	0	0
28/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	83.0000	100.0000	20.482	0	0	0
28/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,955.0000	3,095.0000	4.738	0	0	0
28/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,982.0000	1,863.0000	(6.004)	0	0	0
28/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	170.0000	204.0000	20.000	0	0	0
28/10/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,166.0000	2,046.0000	(5.540)	0	0	0
28/10/2009	€ / R 2010/03/15	13.70	Call	Currency Future	107.0000	128.0000	19.626	0	0	0
28/10/2009	€ / R 2010/03/15	14.70	Call	Currency Future	46.0000	56.0000	21.739	0	0	0
28/10/2009	€ / R 2010/03/15	15.70	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
28/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,106.0000	2,974.0000	(4.250)	0	0	0
28/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	657.0000	763.0000	16.134	0	0	0
28/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,270.0000	1,172.0000	(7.717)	0	0	0
28/10/2009	€ / R 2010/03/15	10.70	Put	Currency Future	119.0000	106.0000	(10.924)	0	0	0
28/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	296.0000	357.0000	20.608	0	0	0
28/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	906.0000	825.0000	(8.940)	0	0	0
28/10/2009	€ / R 2010/03/15	12.70	Call	Currency Future	210.0000	254.0000	20.952	0	0	0
28/10/2009	€ / R 2010/03/15	12.20	Call	Currency Future	308.0000	371.0000	20.455	0	0	0
28/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,975.0000	2,115.0000	7.089	0	0	0
28/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	629.0000	733.0000	16.534	0	0	0
28/10/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,059.0000	1,188.0000	12.181	0	0	0
28/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	339.0000	301.0000	(11.209)	0	0	0
28/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
28/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	3,004.0000	3,145.0000	4.694	0	0	0
28/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	551.0000	650.0000	17.967	0	0	24
28/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
28/10/2009	€ / R 2010/03/15	11.50	Put	Currency Future	411.0000	368.0000	(10.462)	0	0	0
28/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,032.0000	3,894.0000	(3.423)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	317.0000	281.0000	(11.356)	0	0	0
28/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,121.0000	2,000.0000	(5.705)	0	0	0
28/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	111.0000	132.0000	18.919	0	0	0
28/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	108.0000	100.0000	(7.407)	0	0	0
28/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,994.0000	4,135.0000	3.530	0	0	0
28/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	2,023.0000	2,164.0000	6.970	0	0	0
28/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,098.0000	1,232.0000	12.204	0	0	0
28/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
28/10/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,368.0000	6,228.0000	(2.198)	0	0	0
28/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
28/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,019.0000	5,879.0000	(2.326)	0	0	0
28/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,363.0000	8,222.0000	(1.686)	0	0	0
28/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,263.0000	8,122.0000	(1.706)	0	0	0
28/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,268.0000	6,128.0000	(2.234)	0	0	0
28/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/10/2009	€ / R 2010/06/14			Currency Future	11.8342	11.9764	1.202	11.9800	11.9600	811
28/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,539.0000	4,680.0000	3.106	0	0	0
28/10/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,553.0000	3,694.0000	3.968	0	0	0
28/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,749.0000	1,650.0000	(5.660)	0	0	0
28/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,580.0000	3,452.0000	(3.575)	0	0	0
28/10/2009	€ / R 2010/06/14	12.00	Call	Currency Future	577.0000	664.0000	15.078	0	0	0
28/10/2009	€ / R 2010/06/14	15.30	Call	Currency Future	115.0000	129.0000	12.174	0	0	0
28/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	743.0000	688.0000	(7.402)	0	0	0
28/10/2009	€ / R 2010/06/14	17.30	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
28/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,481.0000	7,341.0000	(1.871)	0	0	0
28/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	106.0000	119.0000	12.264	0	0	0
28/10/2009	€ / R 2010/06/14	12.10	Call	Currency Future	544.0000	627.0000	15.257	0	0	0
28/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
28/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,356.0000	3,497.0000	4.201	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R	2010/06/14	7.50	Call	Currency Future	4,341.0000	4,482.0000	3.248	0	0	0
28/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	283.0000	327.0000	15.548	0	0	0
28/10/2009	€ / R	2010/06/14	13.50	Put	Currency Future	1,923.0000	1,820.0000	(5.356)	0	0	0
28/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	810.0000	750.0000	(7.407)	0	0	0
28/10/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,635.0000	1,766.0000	8.012	0	0	0
28/10/2009	€ / R	2010/06/14	8.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
28/10/2009	€ / R	2010/06/14	9.50	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
28/10/2009	€ / R	2010/06/14	10.30	Put	Currency Future	101.0000	90.0000	(10.891)	0	0	0
28/10/2009	€ / R	2010/06/14	15.50	Put	Currency Future	3,772.0000	3,642.0000	(3.446)	0	0	0
28/10/2009	€ / R	2010/06/14	11.80	Call	Currency Future	653.0000	750.0000	14.855	0	0	0
28/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	18.0000	18.0000	-	0	0	0
28/10/2009	€ / R	2010/06/14	13.50	Call	Currency Future	257.0000	296.0000	15.175	0	0	0
28/10/2009	€ / R	2010/06/14	11.85	Call	Currency Future	0.0000	727.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	9.30	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
28/10/2009	€ / R	2010/06/14	17.50	Put	Currency Future	5,706.0000	5,568.0000	(2.419)	0	0	0
28/10/2009	€ / R	2010/06/14	11.85	Put	Currency Future	0.0000	601.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,571.0000	2,712.0000	5.484	0	0	0
28/10/2009	€ / R	2010/06/14	19.50	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/10/2009	€ / R	2010/06/14	11.80	Put	Currency Future	619.0000	573.0000	(7.431)	0	0	0
28/10/2009	€ / R	2010/06/14	17.30	Put	Currency Future	5,510.0000	5,373.0000	(2.486)	0	0	0
28/10/2009	€ / R	2010/06/14	19.50	Put	Currency Future	7,679.0000	7,540.0000	(1.810)	0	0	0
28/10/2009	€ / R	2010/06/14	9.50	Call	Currency Future	2,376.0000	2,516.0000	5.892	0	0	0
28/10/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,466.0000	1,596.0000	8.868	0	0	0
28/10/2009	€ / R	2010/06/14	10.50	Put	Currency Future	132.0000	120.0000	(9.091)	0	0	0
28/10/2009	€ / R	2010/06/14	11.35	Call	Currency Future	875.0000	984.0000	12.457	0	0	0
28/10/2009	€ / R	2010/06/14	17.50	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
28/10/2009	€ / R	2010/06/14	11.30	Put	Currency Future	369.0000	337.0000	(8.672)	0	0	0
28/10/2009	€ / R	2010/06/14	7.55	Call	Currency Future	4,292.0000	4,433.0000	3.285	0	0	0
28/10/2009	€ / R	2010/06/14	8.55	Call	Currency Future	3,306.0000	3,448.0000	4.295	0	0	0
28/10/2009	€ / R	2010/06/14	8.55	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/10/2009	€ / R	2010/06/14	7.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	€ / R	2010/06/14	9.55	Call	Currency Future	2,327.0000	2,467.0000	6.016	0	0	0
28/10/2009	€ / R	2010/06/14	11.35	Put	Currency Future	391.0000	357.0000	(8.696)	0	0	0
28/10/2009	€ / R	2010/06/14	13.55	Put	Currency Future	1,967.0000	1,862.0000	(5.338)	0	0	0
28/10/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,425.0000	1,554.0000	9.053	0	0	0
28/10/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,531.0000	7,391.0000	(1.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
28/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	104.0000	116.0000	11.538	0	0	0
28/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	903.0000	1,013.0000	12.182	0	0	0
28/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	141.0000	128.0000	(9.220)	0	0	0
28/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	251.0000	289.0000	15.139	0	0	0
28/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,630.0000	7,490.0000	(1.835)	0	0	0
28/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	848.0000	955.0000	12.618	0	0	0
28/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	1,879.0000	1,777.0000	(5.428)	0	0	0
28/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,657.0000	5,519.0000	(2.439)	0	0	0
28/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	413.0000	379.0000	(8.232)	0	0	0
28/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,424.0000	2,565.0000	5.817	0	0	0
28/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	745.0000	847.0000	13.691	0	0	0
28/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,405.0000	3,546.0000	4.141	0	0	0
28/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	461.0000	423.0000	(8.243)	0	0	0
28/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,390.0000	4,531.0000	3.212	0	0	0
28/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	795.0000	900.0000	13.208	0	0	0
28/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
28/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,508.0000	1,638.0000	8.621	0	0	0
28/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	124.0000	112.0000	(9.677)	0	0	0
28/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	511.0000	471.0000	(7.828)	0	0	0
28/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
28/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	613.0000	705.0000	15.008	0	0	0
28/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,724.0000	3,595.0000	(3.464)	0	0	0
28/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	108.0000	121.0000	12.037	0	0	0
28/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
28/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	263.0000	303.0000	15.209	0	0	0
28/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	679.0000	628.0000	(7.511)	0	0	0
28/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
28/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,559.0000	5,422.0000	(2.464)	0	0	0
28/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0
28/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,628.0000	3,500.0000	(3.528)	0	0	0
28/10/2009	€ / R 2010/06/14	17.70	Put	Currency Future	5,903.0000	5,764.0000	(2.355)	0	0	0
28/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	110.0000	124.0000	12.727	0	0	0
28/10/2009	€ / R 2010/06/14	19.70	Call	Currency Future	12.0000	15.0000	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
28/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	1,835.0000	1,734.0000	(5.504)	0	0	0
28/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	7,878.0000	7,738.0000	(1.777)	0	0	0
28/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,676.0000	3,547.0000	(3.509)	0	0	0
28/10/2009	€ / R 2010/06/14	9.70	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
28/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,608.0000	5,470.0000	(2.461)	0	0	0
28/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
28/10/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,305.0000	1,432.0000	9.732	0	0	0
28/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	270.0000	311.0000	15.185	0	0	0
28/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	234.0000	269.0000	14.957	0	0	0
28/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	116.0000	104.0000	(10.345)	0	0	0
28/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,550.0000	1,680.0000	8.387	0	0	0
28/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
28/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,440.0000	4,581.0000	3.176	0	0	0
28/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	3,964.0000	3,833.0000	(3.305)	0	0	0
28/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,454.0000	3,595.0000	4.082	0	0	0
28/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,100.0000	1,993.0000	(5.095)	0	0	0
28/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/10/2009	€ / R 2010/06/14	10.70	Put	Currency Future	171.0000	156.0000	(8.772)	0	0	0
28/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,473.0000	2,614.0000	5.702	0	0	0
28/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
28/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
28/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,011.0000	1,906.0000	(5.221)	0	0	0
28/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
28/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,242.0000	4,383.0000	3.324	0	0	0
28/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,580.0000	7,441.0000	(1.834)	0	0	0
28/10/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,779.0000	7,639.0000	(1.800)	0	0	0
28/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
28/10/2009	€ / R 2010/06/14	19.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,592.0000	1,723.0000	8.229	0	0	0
28/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	150.0000	137.0000	(8.667)	0	0	0
28/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
28/10/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,804.0000	5,666.0000	(2.378)	0	0	0
28/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	276.0000	319.0000	15.580	0	0	0
28/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	437.0000	401.0000	(8.238)	0	0	0
28/10/2009	€ / R 2010/06/14	15.60	Put	Currency Future	3,868.0000	3,738.0000	(3.361)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	112.0000	126.0000	12.500	0	0	0
28/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	821.0000	927.0000	12.911	0	0	0
28/10/2009	€ / R 2010/06/14	15.60	Call	Currency Future	102.0000	114.0000	11.765	0	0	0
28/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	1,792.0000	1,692.0000	(5.580)	0	0	0
28/10/2009	€ / R 2010/06/14	17.60	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
28/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,522.0000	2,663.0000	5.591	0	0	0
28/10/2009	€ / R 2010/06/14	8.70	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	563.0000	521.0000	(7.460)	0	0	0
28/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,159.0000	3,300.0000	4.463	0	0	0
28/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,503.0000	3,645.0000	4.054	0	0	0
28/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	698.0000	797.0000	14.183	0	0	0
28/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,755.0000	5,617.0000	(2.398)	0	0	0
28/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
28/10/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,257.0000	3,399.0000	4.360	0	0	0
28/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,820.0000	3,690.0000	(3.403)	0	0	0
28/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,489.0000	4,630.0000	3.141	0	0	0
28/10/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,278.0000	2,419.0000	6.190	0	0	0
28/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	€ / R 2010/06/14	9.60	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
28/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,729.0000	7,589.0000	(1.811)	0	0	0
28/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	769.0000	873.0000	13.524	0	0	0
28/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	245.0000	282.0000	15.102	0	0	0
28/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
28/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	4,144.0000	4,285.0000	3.403	0	0	0
28/10/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,385.0000	1,513.0000	9.242	0	0	0
28/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	2,181.0000	2,321.0000	6.419	0	0	0
28/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	485.0000	447.0000	(7.835)	0	0	0
28/10/2009	€ / R 2010/06/14	19.80	Put	Currency Future	7,977.0000	7,838.0000	(1.743)	0	0	0
28/10/2009	€ / R 2010/06/14	13.80	Call	Currency Future	224.0000	257.0000	14.732	0	0	0
28/10/2009	€ / R 2010/06/14	10.80	Put	Currency Future	193.0000	177.0000	(8.290)	0	0	0
28/10/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,190.0000	2,080.0000	(5.023)	0	0	0
28/10/2009	€ / R 2010/06/14	15.80	Put	Currency Future	4,061.0000	3,929.0000	(3.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	€ / R	2010/06/14	15.80	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
28/10/2009	€ / R	2010/06/14	17.80	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
28/10/2009	€ / R	2010/06/14	10.80	Call	Currency Future	1,227.0000	1,354.0000	10.350	0	0	0
28/10/2009	€ / R	2010/06/14	9.80	Call	Currency Future	2,084.0000	2,224.0000	6.718	0	0	0
28/10/2009	€ / R	2010/06/14	7.80	Call	Currency Future	4,046.0000	4,187.0000	3.485	0	0	0
28/10/2009	€ / R	2010/06/14	9.80	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
28/10/2009	€ / R	2010/06/14	7.80	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/10/2009	€ / R	2010/06/14	8.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
28/10/2009	€ / R	2010/06/14	8.80	Call	Currency Future	3,061.0000	3,202.0000	4.606	0	0	0
28/10/2009	€ / R	2010/06/14	17.80	Put	Currency Future	6,001.0000	5,862.0000	(2.316)	0	0	0
28/10/2009	€ / R	2010/06/14	19.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/10/2009	€ / R	2010/06/14	19.95	Put	Currency Future	0.0000	7,987.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	17.85	Call	Currency Future	0.0000	37.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	17.95	Put	Currency Future	0.0000	6,009.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	13.85	Put	Currency Future	0.0000	2,124.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	13.85	Call	Currency Future	0.0000	251.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	15.85	Call	Currency Future	0.0000	104.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	15.85	Put	Currency Future	0.0000	3,977.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	10.85	Put	Currency Future	0.0000	189.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	10.85	Call	Currency Future	0.0000	1,315.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	9.85	Put	Currency Future	0.0000	49.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	7.85	Call	Currency Future	0.0000	4,138.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	7.85	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	8.85	Call	Currency Future	0.0000	3,153.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	8.85	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	9.85	Call	Currency Future	0.0000	2,176.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	17.85	Put	Currency Future	0.0000	5,911.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	19.85	Call	Currency Future	0.0000	14.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	19.85	Put	Currency Future	0.0000	7,887.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	7.95	Call	Currency Future	0.0000	4,040.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	13.95	Call	Currency Future	0.0000	240.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	13.95	Put	Currency Future	0.0000	2,213.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	15.95	Call	Currency Future	0.0000	100.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	15.95	Put	Currency Future	0.0000	4,073.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	17.95	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	11.95	Put	Currency Future	0.0000	657.0000	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
28/10/2009	€ / R	2010/06/14	19.95	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	11.95	Call	Currency Future	0.0000	683.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	10.95	Call	Currency Future	0.0000	1,239.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	7.95	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	8.95	Call	Currency Future	0.0000	3,055.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	8.95	Put	Currency Future	0.0000	29.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	9.95	Call	Currency Future	0.0000	2,079.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	9.95	Put	Currency Future	0.0000	52.0000	100.000	0	0	0
28/10/2009	€ / R	2010/06/14	10.95	Put	Currency Future	0.0000	213.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13			Currency Future	12.2043	12.3470	1.169	0.0000	0.0000	0
28/10/2009	€ / R	2010/12/13	12.20	Put	Currency Future	905.0000	848.0000	(6.298)	0	0	0
28/10/2009	€ / R	2010/12/13	12.20	Call	Currency Future	910.0000	995.0000	9.341	0	0	0
28/10/2009	€ / R	2010/12/13	12.05	Put	Currency Future	815.0000	759.0000	(6.871)	0	0	0
28/10/2009	€ / R	2010/12/13	12.05	Call	Currency Future	969.0000	1,056.0000	8.978	0	0	0
28/10/2009	€ / R	2010/12/13	20.20	Put	Currency Future	8,101.0000	7,960.0000	(1.741)	0	0	0
28/10/2009	€ / R	2010/12/13	18.20	Put	Currency Future	6,155.0000	6,019.0000	(2.210)	0	0	0
28/10/2009	€ / R	2010/12/13	14.20	Put	Currency Future	2,440.0000	2,336.0000	(4.262)	0	0	0
28/10/2009	€ / R	2010/12/13	14.20	Call	Currency Future	444.0000	483.0000	8.784	0	0	0
28/10/2009	€ / R	2010/12/13	16.20	Call	Currency Future	251.0000	269.0000	7.171	0	0	0
28/10/2009	€ / R	2010/12/13	18.20	Call	Currency Future	159.0000	166.0000	4.403	0	0	0
28/10/2009	€ / R	2010/12/13	16.20	Put	Currency Future	4,247.0000	4,122.0000	(2.943)	0	0	0
28/10/2009	€ / R	2010/12/13	11.20	Put	Currency Future	388.0000	370.0000	(4.639)	0	0	0
28/10/2009	€ / R	2010/12/13	11.20	Call	Currency Future	1,392.0000	1,517.0000	8.980	0	0	0
28/10/2009	€ / R	2010/12/13	10.20	Put	Currency Future	143.0000	128.0000	(10.490)	0	0	0
28/10/2009	€ / R	2010/12/13	8.20	Call	Currency Future	4,035.0000	4,163.0000	3.172	0	0	0
28/10/2009	€ / R	2010/12/13	8.20	Put	Currency Future	31.0000	16.0000	(48.387)	0	0	0
28/10/2009	€ / R	2010/12/13	9.20	Call	Currency Future	3,056.0000	3,201.0000	4.745	0	0	0
28/10/2009	€ / R	2010/12/13	9.20	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
28/10/2009	€ / R	2010/12/13	10.20	Call	Currency Future	2,148.0000	2,275.0000	5.912	0	0	0
28/10/2009	€ / R	2010/12/13	20.20	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
28/10/2009	€ / R	2010/12/13	8.85	Put	Currency Future	0.0000	43.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	14.85	Put	Currency Future	0.0000	2,900.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	16.85	Call	Currency Future	0.0000	229.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	16.85	Put	Currency Future	0.0000	4,732.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	18.85	Call	Currency Future	0.0000	145.0000	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
28/10/2009	€ / R	2010/12/13	18.85	Put	Currency Future	0.0000	6,648.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	14.85	Call	Currency Future	0.0000	397.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	8.85	Call	Currency Future	0.0000	3,540.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	12.85	Put	Currency Future	0.0000	1,278.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	11.85	Put	Currency Future	0.0000	648.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	9.85	Call	Currency Future	0.0000	2,580.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	9.85	Put	Currency Future	0.0000	83.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	10.85	Call	Currency Future	0.0000	1,754.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	10.85	Put	Currency Future	0.0000	257.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	11.85	Call	Currency Future	0.0000	1,145.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	12.85	Call	Currency Future	0.0000	775.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	20.85	Call	Currency Future	0.0000	94.0000	100.000	0	0	0
28/10/2009	€ / R	2010/12/13	20.85	Put	Currency Future	0.0000	8,597.0000	100.000	0	0	0
28/10/2009	AL13	2009/11/05			Index Future	249.0170	249.0830	0.027	0.0000	0.0000	10
28/10/2009	AL7T	2010/02/04			Index Future	318.7240	319.7680	0.328	0.0000	0.0000	24
28/10/2009	ALBI	2009/11/05			Index Future	290.9510	291.7760	0.284	0.0000	0.0000	686
28/10/2009	ALBI	2010/02/04			Index Future	296.2020	297.0350	0.281	0.0000	0.0000	6
28/10/2009	ALBI	2010/05/06			Index Future	301.5980	302.5070	0.301	0.0000	0.0000	0
28/10/2009	ALBI	2010/08/05			Index Future	307.1130	308.0390	0.302	0.0000	0.0000	0
28/10/2009	CRD1	2009/11/05			Index Future	126.9490	127.2640	0.248	0.0000	0.0000	2
28/10/2009	CRD1	2010/02/04			Index Future	129.2400	129.5580	0.246	0.0000	0.0000	0
28/10/2009	CRD1	2010/05/06			Index Future	131.7150	132.0370	0.244	0.0000	0.0000	0
28/10/2009	GOVI	2009/11/05			jGovi	292.6875	293.5120	0.282	0.0000	0.0000	691
28/10/2009	GOVI	2010/02/04			jGovi	297.9705	298.8020	0.279	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
28/10/2009	GOVI	2010/05/06			jGovi	303.6775	304.5210	0.278	0.0000	0.0000	0
28/10/2009	GOVI	2010/08/05			jGovi	309.0460	309.0460	-	0.0000	0.0000	0
28/10/2009	ILBI	2009/11/05			Index Future	364.5300	364.0070	(0.143)	0.0000	0.0000	3
28/10/2009	ILBI	2010/02/04			Index Future	371.1310	370.5970	(0.144)	0.0000	0.0000	409
28/10/2009	J153	2010/08/31			jSwap	7.4063	9.0760	22.545	0.0000	0.0000	0
28/10/2009	J157	2015/09/15			jSwap	8.9500	8.9500	-	0.0000	0.0000	0
28/10/2009	J186	2026/12/21			jSwap	8.7460	8.7460	-	0.0000	0.0000	0
28/10/2009	J201	2014/12/22			jSwap	8.7790	8.7790	-	0.0000	0.0000	0
28/10/2009	J203	2017/09/15			jSwap	9.0760	9.0760	-	0.0000	0.0000	0
28/10/2009	J204	2018/12/21			jSwap	9.0400	9.0400	-	0.0000	0.0000	0
28/10/2009	J207	2020/01/15			jSwap	9.0630	9.0630	-	0.0000	0.0000	0
28/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
28/10/2009	JFRA	2009/11/05			jFra	7.3420	7.3420	-	0.0000	0.0000	0
28/10/2009	JFRA	2010/02/04			jFra	7.1520	7.1520	-	0.0000	0.0000	0
28/10/2009	JFRA	2010/05/06			jFra	7.3100	7.3100	-	0.0000	0.0000	0
28/10/2009	JFRA	2010/08/05			jFra	7.6010	7.6010	-	0.0000	0.0000	0
28/10/2009	JFRA	2010/11/04			jFra	7.9360	7.9360	-	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
28/10/2009	JN02	2009/11/05			jNote	7.8870	7.8870	-	0.0000	0.0000	0
28/10/2009	JN02	2010/02/04			jNote	8.1140	8.1140	-	0.0000	0.0000	0
28/10/2009	JN05	2009/11/05			jNote	8.8050	8.8050	-	0.0000	0.0000	0
28/10/2009	JN05	2010/02/04			jNote	8.9340	8.9340	-	0.0000	0.0000	0
28/10/2009	JN10	2009/11/05			jNote	9.0390	9.0390	-	0.0000	0.0000	0
28/10/2009	JN10	2010/02/04			jNote	9.1000	9.1000	-	0.0000	0.0000	0
28/10/2009	JROD	2009/10/30			jRod	6.7930	6.7930	-	0.0000	0.0000	0
28/10/2009	JROD	2009/11/30			jRod	6.8360	6.8360	-	0.0000	0.0000	0
28/10/2009	JROD	2009/12/31			jRod	7.0480	7.0480	-	0.0000	0.0000	0
28/10/2009	OTH1	2009/11/05			Index Future	281.4120	282.2400	0.294	0.0000	0.0000	3
28/10/2009	OTH1	2010/02/04			Index Future	286.4920	287.3270	0.291	0.0000	0.0000	0
28/10/2009	OTH1	2010/05/06			Index Future	291.9780	292.8260	0.290	0.0000	0.0000	0
28/10/2009	R153	2009/11/05			Bond Future	7.4740	7.4890	0.201	0.0000	0.0000	0
28/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	781.0000	793.0000	1.536	0	0	0
28/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R155	2009/11/05			Bond Future	7.6230	7.6230	-	0.0000	0.0000	0
28/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	252.0000	248.0000	(1.587)	0	0	0
28/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	29.0000	25.0000	(13.793)	0	0	0
28/10/2009	R155	2010/02/04			Bond Future	7.6670	7.6670	-	0.0000	0.0000	31
28/10/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,317.0000	1,311.0000	(0.456)	0	0	0
28/10/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,064.0000	1,058.0000	(0.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	R157	2009/11/05			Bond Future	8.7040	8.6300	(0.850)	0.0000	0.0000	8,713
28/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,369.0000	5,989.0000	(5.966)	0	0	0
28/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R157	2010/02/04			Bond Future	8.8150	8.7360	(0.896)	0.0000	0.0000	70
28/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,475.0000	5,116.0000	(6.557)	0	0	0
28/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	113.0000	141.0000	24.779	0	0	0
28/10/2009	R157	2010/05/06			Bond Future	8.9060	8.8230	(0.932)	0.0000	0.0000	0
28/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,969.0000	2,716.0000	(8.521)	0	0	0
28/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,047.0000	1,184.0000	13.085	0	0	0
28/10/2009	R157	2010/08/05			Bond Future	8.9700	8.8820	(0.981)	0.0000	0.0000	0
28/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,851.0000	2,632.0000	(7.682)	0	0	0
28/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	1,861.0000	2,036.0000	9.404	0	0	0
28/10/2009	R186	2009/11/05			Bond Future	9.2680	9.2160	(0.561)	9.2200	9.2200	11,147
28/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
28/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,355.0000	14,877.0000	(3.113)	0	0	0
28/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	110.0000	147.0000	33.636	0	0	0
28/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
28/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,915.0000	4,438.0000	(9.705)	0	0	240
28/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,609.0000	2,169.0000	(16.865)	0	0	5,000
28/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
28/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,184.0000	17,706.0000	(2.629)	0	0	0
28/10/2009	R186	2010/02/04			Bond Future	9.3310	9.2770	(0.579)	0.0000	0.0000	81
28/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	217.0000	250.0000	15.207	0	0	0
28/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,678.0000	10,222.0000	(4.270)	0	0	0
28/10/2009	R186	2010/05/06			Bond Future	9.3860	9.3300	(0.597)	0.0000	0.0000	0
28/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,390.0000	2,573.0000	7.657	0	0	0
28/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,914.0000	5,596.0000	(5.377)	0	0	0
28/10/2009	R186	2010/08/05			Bond Future	9.4270	9.3690	(0.615)	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
28/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,585.0000	5,309.0000	(4.942)	0	0	0
28/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,010.0000	4,246.0000	5.885	0	0	0
28/10/2009	R201	2009/11/05			Bond Future	8.7730	8.6990	(0.843)	0.0000	0.0000	488
28/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,323.0000	5,023.0000	(5.636)	0	0	0
28/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R201	2010/02/04			Bond Future	8.8750	8.7960	(0.890)	0.0000	0.0000	0
28/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,529.0000	5,230.0000	(5.408)	0	0	0
28/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	25.0000	33.0000	32.000	0	0	0
28/10/2009	R201	2010/05/06			Bond Future	8.9640	8.8800	(0.937)	0.0000	0.0000	0
28/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	783.0000	887.0000	13.282	0	0	0
28/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,516.0000	2,308.0000	(8.267)	0	0	0
28/10/2009	R201	2010/08/05			Bond Future	9.0270	8.9380	(0.986)	0.0000	0.0000	0
28/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,895.0000	1,740.0000	(8.179)	0	0	0
28/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	1,800.0000	1,959.0000	8.833	0	0	0
28/10/2009	R203	2009/11/05			Bond Future	9.2320	9.1690	(0.682)	0.0000	0.0000	1,570
28/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,789.0000	9,454.0000	(3.422)	0	0	0
28/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R203	2010/02/04			Bond Future	9.3290	9.2620	(0.718)	0.0000	0.0000	0
28/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	105.0000	126.0000	20.000	0	0	0
28/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,164.0000	5,839.0000	(5.273)	0	0	0
28/10/2009	R203	2010/05/06			Bond Future	9.4100	9.3400	(0.744)	0.0000	0.0000	0
28/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,354.0000	3,128.0000	(6.738)	0	0	0
28/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,268.0000	1,394.0000	9.937	0	0	0
28/10/2009	R203	2010/08/05			Bond Future	9.4710	9.3980	(0.771)	0.0000	0.0000	0
28/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,196.0000	2,356.0000	7.286	0	0	0
28/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,283.0000	3,085.0000	(6.031)	0	0	0
28/10/2009	R204	2009/11/05			Bond Future	9.2410	9.1780	(0.682)	0.0000	0.0000	3,669

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,795.0000	10,430.0000	(3.381)	0	0	0
28/10/2009	R204	2010/02/04			Bond Future	9.3240	9.2580	(0.708)	9.2500	9.2500	10
28/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,753.0000	6,405.0000	(5.153)	0	0	0
28/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	125.0000	150.0000	20.000	0	0	0
28/10/2009	R204	2010/05/06			Bond Future	9.3980	9.3300	(0.724)	0.0000	0.0000	0
28/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,634.0000	3,395.0000	(6.577)	0	0	0
28/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,408.0000	1,544.0000	9.659	0	0	0
28/10/2009	R204	2010/08/05			Bond Future	9.4550	9.3840	(0.751)	0.0000	0.0000	0
28/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,478.0000	2,652.0000	7.022	0	0	0
28/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,591.0000	3,381.0000	(5.848)	0	0	0
28/10/2009	R206	2009/11/05			Bond Future	8.8350	8.7610	(0.838)	0.0000	0.0000	1,121
28/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,585.0000	4,338.0000	(5.387)	0	0	0
28/10/2009	R206	2010/02/04			Bond Future	8.9560	8.8770	(0.882)	0.0000	0.0000	2
28/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,788.0000	4,549.0000	(4.992)	0	0	0
28/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	50.0000	61.0000	22.000	0	0	0
28/10/2009	R206	2010/05/06			Bond Future	9.0720	8.9860	(0.948)	0.0000	0.0000	0
28/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,004.0000	1,851.0000	(7.635)	0	0	0
28/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,039.0000	1,142.0000	9.913	0	0	0
28/10/2009	R206	2010/08/05			Bond Future	9.1610	9.0680	(1.015)	0.0000	0.0000	0
28/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,855.0000	1,715.0000	(7.547)	0	0	0
28/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,403.0000	1,524.0000	8.624	0	0	0
28/10/2009	R207	2009/11/05			Bond Future	9.3600	9.3170	(0.459)	0.0000	0.0000	600
28/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,905.0000	11,651.0000	(2.134)	0	0	0
28/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R207	2010/02/04			Bond Future	9.4400	9.3950	(0.477)	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
28/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,339.0000	7,093.0000	(3.352)	0	0	0
28/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	111.0000	125.0000	12.613	0	0	0
28/10/2009	R207	2010/05/06			Bond Future	9.5130	9.4670	(0.484)	0.0000	0.0000	0
28/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,760.0000	1,864.0000	5.909	0	0	0
28/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,262.0000	3,106.0000	(4.782)	0	0	0
28/10/2009	R207	2010/08/05			Bond Future	9.5710	9.5230	(0.502)	0.0000	0.0000	0
28/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,900.0000	3,029.0000	4.448	0	0	0
28/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,295.0000	3,157.0000	(4.188)	0	0	0
28/10/2009	R208	2009/11/05			Bond Future	9.3700	9.3070	(0.672)	0.0000	0.0000	5,008
28/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,633.0000	10,251.0000	(3.593)	0	0	0
28/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R208	2010/02/04			Bond Future	9.4450	9.3800	(0.688)	0.0000	0.0000	0
28/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	238.0000	280.0000	17.647	0	0	0
28/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,123.0000	5,777.0000	(5.651)	0	0	0
28/10/2009	R208	2010/05/06			Bond Future	9.5100	9.4430	(0.705)	0.0000	0.0000	0
28/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,821.0000	1,983.0000	8.896	0	0	0
28/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,360.0000	3,130.0000	(6.845)	0	0	0
28/10/2009	R208	2010/08/05			Bond Future	9.5600	9.4900	(0.732)	0.0000	0.0000	0
28/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,052.0000	3,253.0000	6.586	0	0	0
28/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,398.0000	3,195.0000	(5.974)	0	0	0
28/10/2009	R209	2009/11/05			Bond Future	8.8750	8.8540	(0.237)	0.0000	0.0000	3,565
28/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,401.0000	6,567.0000	2.593	0	0	0
28/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	331.0000	252.0000	(23.867)	0	0	0
28/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,902.0000	14,736.0000	(1.114)	0	0	0
28/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,306.0000	1,394.0000	6.738	0	0	0
28/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,618.0000	17,452.0000	(0.942)	0	0	0
28/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	2,970
28/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
28/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	12,310.0000	12,144.0000	(1.348)	0	0	0
28/10/2009	R209	2010/02/04			Bond Future	8.9150	8.8930	(0.247)	0.0000	0.0000	0
28/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	318.0000	296.0000	(6.918)	0	0	0
28/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,058.0000	8,209.0000	1.874	0	0	0
28/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	50.0000	52.0000	4.000	0	0	2,500
28/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,653.0000	12,483.0000	(1.344)	0	0	0
28/10/2009	R209	2010/05/06			Bond Future	8.9470	8.9240	(0.257)	0.0000	0.0000	0
28/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,722.0000	1,777.0000	3.194	0	0	0
28/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,337.0000	5,213.0000	(2.323)	0	0	0
28/10/2009	R209	2010/08/05			Bond Future	8.9670	8.9440	(0.256)	0.0000	0.0000	0
28/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,988.0000	4,885.0000	(2.065)	0	0	0
28/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,276.0000	3,352.0000	2.320	0	0	0
28/10/2009	TRT1	2009/11/05			Index Future	289.0350	289.8490	0.282	0.0000	0.0000	100
28/10/2009	TRT1	2010/02/04			Index Future	294.2520	295.0730	0.279	0.0000	0.0000	0
28/10/2009	TRT1	2010/05/06			Index Future	299.8870	300.7200	0.278	0.0000	0.0000	0
28/10/2009	ZAAD	2009/12/14			Currency Future	7.0502	7.0461	(0.058)	7.0700	7.0600	10,425
28/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,200.0000	6,196.0000	(0.065)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	1,006.0000	1,002.0000	(0.398)	0	0	0
28/10/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	119.0000	119.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	958.0000	954.0000	(0.418)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,550.0000	7,554.0000	0.053	0	0	0
28/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	490.0000	486.0000	(0.816)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	103.0000	103.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	159.0000	155.0000	(2.516)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	55.0000	56.0000	1.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	189.0000	189.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	0.0000	2,996.0000	100.000	0	0	0
28/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	861.0000	857.0000	(0.465)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,400.0000	7,404.0000	0.054	0	0	0
28/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	40.0000	40.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	253.0000	249.0000	(1.581)	0	0	0
28/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	159.0000	159.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	47.0000	47.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,350.0000	4,346.0000	(0.092)	0	0	0
28/10/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	289.0000	285.0000	(1.384)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	1,105.0000	1,101.0000	(0.362)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	34.0000	34.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	765.0000	761.0000	(0.523)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	909.0000	905.0000	(0.440)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	447.0000	444.0000	(0.671)	0	0	0
28/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,601.0000	1,597.0000	(0.250)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	534.0000	530.0000	(0.749)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	34.0000	34.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	406.0000	402.0000	(0.985)	0	0	0
28/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	256.0000	257.0000	0.391	0	0	0
28/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,012.0000	1,016.0000	0.395	0	0	0
28/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	813.0000	809.0000	(0.492)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	861.0000	857.0000	(0.465)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
28/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	330.0000	332.0000	0.606	0	0	0
28/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,650.0000	5,654.0000	0.071	0	0	0
28/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	88.0000	89.0000	1.136	0	0	0
28/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
28/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,600.0000	2,596.0000	(0.154)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,450.0000	4,446.0000	(0.090)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,300.0000	3,304.0000	0.121	0	0	0
28/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	765.0000	761.0000	(0.523)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	534.0000	530.0000	(0.749)	0	0	0
28/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
28/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,500.0000	5,504.0000	0.073	0	0	0
28/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,405.0000	1,409.0000	0.285	0	0	0
28/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,550.0000	3,554.0000	0.113	0	0	0
28/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,700.0000	2,696.0000	(0.148)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,650.0000	2,646.0000	(0.151)	0	0	0
28/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,551.0000	2,555.0000	0.157	0	0	0
28/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	406.0000	402.0000	(0.985)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,650.0000	7,654.0000	0.052	0	0	0
28/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	292.0000	293.0000	0.342	0	0	0
28/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,452.0000	1,448.0000	(0.275)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

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28/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,450.0000	3,454.0000	0.116	0	0	0
28/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,650.0000	3,646.0000	(0.110)	0	0	0
28/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	0.0000	6,004.0000	100.000	0	0	0
28/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	253.0000	249.0000	(1.581)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	119.0000	119.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,500.0000	6,496.0000	(0.062)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,050.0000	4,054.0000	0.099	0	0	0
28/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,650.0000	3,654.0000	0.110	0	0	0
28/10/2009	ZAAD	2009/12/14	9.05	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
28/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	138.0000	138.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	159.0000	159.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,154.0000	1,150.0000	(0.347)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,554.0000	1,558.0000	0.257	0	0	0
28/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,300.0000	5,304.0000	0.075	0	0	0
28/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,450.0000	5,454.0000	0.073	0	0	0
28/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,650.0000	4,646.0000	(0.086)	0	0	0
28/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,800.0000	7,804.0000	0.051	0	0	0
28/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,653.0000	1,657.0000	0.242	0	0	0
28/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
28/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,550.0000	5,554.0000	0.072	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	671.0000	667.0000	(0.596)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	0.0000	8,004.0000	100.000	0	0	0
28/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
28/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,400.0000	3,404.0000	0.118	0	0	0
28/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,450.0000	2,446.0000	(0.163)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,450.0000	7,454.0000	0.054	0	0	0
28/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	671.0000	667.0000	(0.596)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,350.0000	2,346.0000	(0.170)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	289.0000	285.0000	(1.384)	0	0	0
28/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	159.0000	155.0000	(2.516)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
28/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,600.0000	3,596.0000	(0.111)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,450.0000	6,446.0000	(0.062)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	65.0000	65.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,350.0000	3,346.0000	(0.119)	0	0	0
28/10/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	0.0000	2,006.0000	100.000	0	0	0
28/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	1,056.0000	1,052.0000	(0.379)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,500.0000	7,504.0000	0.053	0	0	0
28/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,700.0000	3,696.0000	(0.108)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,455.0000	1,459.0000	0.275	0	0	0
28/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,061.0000	1,064.0000	0.283	0	0	0
28/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	718.0000	714.0000	(0.557)	0	0	0

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28/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	103.0000	103.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,500.0000	3,496.0000	(0.114)	0	0	0
28/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,400.0000	5,404.0000	0.074	0	0	0
28/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,502.0000	1,498.0000	(0.266)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,651.0000	1,647.0000	(0.242)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	326.0000	322.0000	(1.227)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	5,000.0000	4,996.0000	(0.080)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,350.0000	7,354.0000	0.054	0	0	0
28/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	2,001.0000	1,997.0000	(0.200)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,600.0000	4,596.0000	(0.087)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,500.0000	3,504.0000	0.114	0	0	0
28/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,300.0000	7,304.0000	0.055	0	0	0
28/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,550.0000	3,546.0000	(0.113)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,350.0000	5,354.0000	0.075	0	0	0
28/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,950.0000	4,946.0000	(0.081)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	718.0000	714.0000	(0.557)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,500.0000	2,496.0000	(0.160)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	625.0000	621.0000	(0.640)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,550.0000	4,546.0000	(0.088)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,356.0000	1,360.0000	0.295	0	0	0
28/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	88.0000	89.0000	1.136	0	0	0
28/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,501.0000	2,505.0000	0.160	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
28/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,550.0000	2,546.0000	(0.157)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,350.0000	3,354.0000	0.119	0	0	0
28/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,000.0000	4,004.0000	0.100	0	0	0
28/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,450.0000	3,446.0000	(0.116)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	76.0000	76.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,500.0000	4,496.0000	(0.089)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,552.0000	1,548.0000	(0.258)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,400.0000	3,396.0000	(0.118)	0	0	0
28/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,951.0000	1,947.0000	(0.205)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	625.0000	621.0000	(0.640)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,353.0000	1,349.0000	(0.296)	0	0	0
28/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,504.0000	1,508.0000	0.266	0	0	0
28/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	29.0000	29.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	365.0000	361.0000	(1.096)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,701.0000	1,697.0000	(0.235)	0	0	0
28/10/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/10/2009	ZAAD 2009/12/14	3.05	Call	Currency Future	0.0000	3,996.0000	100.000	0	0	0
28/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	76.0000	76.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,307.0000	1,310.0000	0.230	0	0	0
28/10/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	47.0000	47.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	447.0000	444.0000	(0.671)	0	0	0
28/10/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,300.0000	4,304.0000	0.093	0	0	0
28/10/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	4,400.0000	4,396.0000	(0.091)	0	0	0
28/10/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,400.0000	2,396.0000	(0.167)	0	0	0
28/10/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	2,801.0000	2,805.0000	0.143	0	0	0
28/10/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	326.0000	322.0000	(1.227)	0	0	0
28/10/2009	ZAAD 2009/12/14	9.00	Put	Currency Future	1,952.0000	1,956.0000	0.205	0	0	0
28/10/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	3,200.0000	3,196.0000	(0.125)	0	0	0
28/10/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,402.0000	1,398.0000	(0.285)	0	0	0
28/10/2009	ZAAD 2009/12/14	9.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	579.0000	575.0000	(0.691)	0	0	0
28/10/2009	ZAAD 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	5,800.0000	5,804.0000	0.069	0	0	0
28/10/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,600.0000	7,604.0000	0.053	0	0	0
28/10/2009	ZAAD 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,700.0000	4,696.0000	(0.085)	0	0	0
28/10/2009	ZAAD 2009/12/14	11.00	Put	Currency Future	3,950.0000	3,954.0000	0.101	0	0	0
28/10/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	5,600.0000	5,604.0000	0.071	0	0	0
28/10/2009	ZAAD 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	15.00	Put	Currency Future	7,950.0000	7,954.0000	0.050	0	0	0
28/10/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2009/12/14	13.00	Put	Currency Future	5,950.0000	5,954.0000	0.067	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,600.0000	3,604.0000	0.111	0	0	0
28/10/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	2,050.0000	2,046.0000	(0.195)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,604.0000	1,608.0000	0.249	0	0	0
28/10/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	3,050.0000	3,046.0000	(0.131)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,800.0000	3,804.0000	0.105	0	0	0
28/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,803.0000	1,807.0000	0.222	0	0	0
28/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,250.0000	3,246.0000	(0.123)	0	0	0
28/10/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	4,050.0000	4,046.0000	(0.099)	0	0	0
28/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,250.0000	2,246.0000	(0.178)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,250.0000	4,246.0000	(0.094)	0	0	0
28/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,253.0000	1,249.0000	(0.319)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,200.0000	2,196.0000	(0.182)	0	0	0
28/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,200.0000	4,196.0000	(0.095)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,204.0000	1,200.0000	(0.332)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,750.0000	7,754.0000	0.052	0	0	0
28/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,750.0000	5,754.0000	0.070	0	0	0
28/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,753.0000	1,757.0000	0.228	0	0	0
28/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,750.0000	3,754.0000	0.107	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,700.0000	5,704.0000	0.070	0	0	0
28/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,700.0000	7,704.0000	0.052	0	0	0
28/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,150.0000	4,146.0000	(0.096)	0	0	0
28/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,850.0000	7,854.0000	0.051	0	0	0
28/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,850.0000	5,854.0000	0.068	0	0	0
28/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,700.0000	3,704.0000	0.108	0	0	0
28/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,150.0000	3,146.0000	(0.127)	0	0	0
28/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,150.0000	2,146.0000	(0.186)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,850.0000	3,854.0000	0.104	0	0	0
28/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,853.0000	1,856.0000	0.162	0	0	0
28/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,300.0000	4,296.0000	(0.093)	0	0	0
28/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,703.0000	1,707.0000	0.235	0	0	0
28/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,303.0000	1,299.0000	(0.307)	0	0	0
28/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,300.0000	3,296.0000	(0.121)	0	0	0
28/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,300.0000	2,296.0000	(0.174)	0	0	0
28/10/2009	ZAAD	2010/03/15			Currency Future	7.1007	7.0968	(0.055)	0.0000	0.0000	8,333
28/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
28/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,451.0000	3,447.0000	(0.116)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,651.0000	3,647.0000	(0.110)	0	0	0
28/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	1,070.0000	1,067.0000	(0.280)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,502.0000	2,498.0000	(0.160)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,450.0000	5,454.0000	0.073	0	0	0
28/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	594.0000	591.0000	(0.505)	0	0	0
28/10/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,401.0000	4,397.0000	(0.091)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,554.0000	3,558.0000	0.113	0	0	0
28/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,501.0000	3,497.0000	(0.114)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	94.0000	94.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,651.0000	4,647.0000	(0.086)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	389.0000	385.0000	(1.028)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,550.0000	5,554.0000	0.072	0	0	0
28/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	278.0000	274.0000	(1.439)	0	0	0
28/10/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	7,900.0000	7,904.0000	0.051	0	0	0
28/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,350.0000	5,354.0000	0.075	0	0	0
28/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	188.0000	188.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,550.0000	7,554.0000	0.053	0	0	0
28/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,450.0000	7,454.0000	0.054	0	0	0
28/10/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	304.0000	299.0000	(1.645)	0	0	0
28/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	278.0000	277.0000	(0.360)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,652.0000	2,648.0000	(0.151)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,731.0000	1,734.0000	0.173	0	0	0
28/10/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	5,900.0000	5,904.0000	0.068	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	230.0000	230.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
28/10/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	253.0000	253.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	120.0000	120.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	798.0000	794.0000	(0.501)	0	0	0
28/10/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	3,903.0000	3,906.0000	0.077	0	0	0
28/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,586.0000	1,589.0000	0.189	0	0	0
28/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	94.0000	94.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	120.0000	120.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	16.0000	16.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
28/10/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,451.0000	4,447.0000	(0.090)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,504.0000	3,508.0000	0.114	0	0	0
28/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	755.0000	752.0000	(0.397)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	976.0000	972.0000	(0.410)	0	0	0
28/10/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,350.0000	7,354.0000	0.054	0	0	0
28/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,538.0000	1,541.0000	0.195	0	0	0
28/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
28/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	557.0000	554.0000	(0.539)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	521.0000	517.0000	(0.768)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
28/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	359.0000	355.0000	(1.114)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,452.0000	2,448.0000	(0.163)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,501.0000	4,497.0000	(0.089)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	106.0000	107.0000	0.943	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
28/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	521.0000	517.0000	(0.768)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,700.0000	7,704.0000	0.052	0	0	0
28/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	930.0000	927.0000	(0.323)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,355.0000	3,358.0000	0.089	0	0	0
28/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,500.0000	5,504.0000	0.073	0	0	0
28/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,305.0000	3,309.0000	0.121	0	0	0
28/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	486.0000	482.0000	(0.823)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
28/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,657.0000	1,654.0000	(0.181)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,460.0000	1,456.0000	(0.274)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	885.0000	882.0000	(0.339)	0	0	0
28/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,395.0000	1,397.0000	0.143	0	0	0
28/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,500.0000	7,504.0000	0.053	0	0	0
28/10/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	0.0000	2,026.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	452.0000	448.0000	(0.885)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
28/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,300.0000	5,304.0000	0.075	0	0	0
28/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	63.0000	63.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,703.0000	3,707.0000	0.108	0	0	0
28/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
28/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,601.0000	4,597.0000	(0.087)	0	0	0
28/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,300.0000	7,304.0000	0.055	0	0	0
28/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,490.0000	1,493.0000	0.201	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,509.0000	1,506.0000	(0.199)	0	0	0
28/10/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	0.0000	8,004.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	208.0000	208.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,509.0000	1,506.0000	(0.199)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,411.0000	1,407.0000	(0.283)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	420.0000	416.0000	(0.952)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	594.0000	591.0000	(0.505)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	0.0000	6,004.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,402.0000	2,399.0000	(0.125)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/10/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	0.0000	4,006.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	135.0000	135.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	713.0000	710.0000	(0.421)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,118.0000	1,115.0000	(0.268)	0	0	0
28/10/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,700.0000	5,704.0000	0.070	0	0	0
28/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	151.0000	151.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	841.0000	838.0000	(0.357)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,313.0000	1,309.0000	(0.305)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,701.0000	3,697.0000	(0.108)	0	0	0
28/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
28/10/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	1,926.0000	1,929.0000	0.156	0	0	0
28/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

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28/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,454.0000	3,458.0000	0.116	0	0	0
28/10/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	0.0000	2,001.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,303.0000	2,299.0000	(0.174)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,701.0000	4,697.0000	(0.085)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,559.0000	1,555.0000	(0.257)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,600.0000	7,604.0000	0.053	0	0	0
28/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	151.0000	151.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
28/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	0.0000	3,997.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,215.0000	1,212.0000	(0.247)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	452.0000	448.0000	(0.885)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	1,022.0000	1,018.0000	(0.391)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	4,101.0000	4,097.0000	(0.098)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	169.0000	169.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	4,051.0000	4,047.0000	(0.099)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,604.0000	3,607.0000	0.083	0	0	0
28/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	633.0000	630.0000	(0.474)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
28/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,608.0000	1,604.0000	(0.249)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	0.0000	2,997.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	2,104.0000	2,100.0000	(0.190)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	3,101.0000	3,097.0000	(0.129)	0	0	0
28/10/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,600.0000	5,604.0000	0.071	0	0	0
28/10/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0

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28/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	1,974.0000	1,977.0000	0.152	0	0	0
28/10/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	2,054.0000	2,050.0000	(0.195)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
28/10/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	3,051.0000	3,047.0000	(0.131)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,634.0000	1,637.0000	0.184	0	0	0
28/10/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	673.0000	670.0000	(0.446)	0	0	0
28/10/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	3,953.0000	3,956.0000	0.076	0	0	0
28/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,401.0000	3,397.0000	(0.118)	0	0	0
28/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	930.0000	927.0000	(0.323)	0	0	0
28/10/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
28/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,707.0000	1,703.0000	(0.234)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,405.0000	3,408.0000	0.088	0	0	0
28/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,702.0000	2,698.0000	(0.148)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	841.0000	838.0000	(0.357)	0	0	0
28/10/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	7,950.0000	7,954.0000	0.050	0	0	0
28/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,400.0000	5,404.0000	0.074	0	0	0
28/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
28/10/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
28/10/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	5,950.0000	5,954.0000	0.067	0	0	0
28/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,348.0000	1,350.0000	0.148	0	0	0
28/10/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,828.0000	1,831.0000	0.164	0	0	0
28/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,203.0000	2,199.0000	(0.182)	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
28/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,602.0000	2,598.0000	(0.154)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,803.0000	3,807.0000	0.105	0	0	0
28/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,442.0000	1,445.0000	0.208	0	0	0
28/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,601.0000	3,597.0000	(0.111)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,552.0000	2,548.0000	(0.157)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,301.0000	3,297.0000	(0.121)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,400.0000	7,404.0000	0.054	0	0	0
28/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,301.0000	4,297.0000	(0.093)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,551.0000	4,547.0000	(0.088)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,800.0000	7,804.0000	0.051	0	0	0
28/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,551.0000	3,547.0000	(0.113)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,201.0000	3,197.0000	(0.125)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,201.0000	4,197.0000	(0.095)	0	0	0
28/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,850.0000	7,854.0000	0.051	0	0	0
28/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,850.0000	5,854.0000	0.068	0	0	0
28/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	27.0000	27.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,877.0000	1,880.0000	0.160	0	0	0
28/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,853.0000	3,857.0000	0.104	0	0	0
28/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,800.0000	5,804.0000	0.069	0	0	0
28/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,167.0000	1,163.0000	(0.343)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,264.0000	1,261.0000	(0.237)	0	0	0
28/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,779.0000	1,782.0000	0.169	0	0	0
28/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,753.0000	3,757.0000	0.107	0	0	0
28/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,253.0000	2,249.0000	(0.178)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,251.0000	4,247.0000	(0.094)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,750.0000	5,754.0000	0.070	0	0	0
28/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,251.0000	3,247.0000	(0.123)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,750.0000	7,754.0000	0.052	0	0	0
28/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,151.0000	4,147.0000	(0.096)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,151.0000	3,147.0000	(0.127)	0	0	0
28/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,154.0000	2,150.0000	(0.186)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,683.0000	1,685.0000	0.119	0	0	0
28/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,653.0000	3,657.0000	0.109	0	0	0
28/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
28/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,650.0000	7,654.0000	0.052	0	0	0
28/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,650.0000	5,654.0000	0.071	0	0	0
28/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,351.0000	4,347.0000	(0.092)	0	0	0
28/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,362.0000	1,358.0000	(0.294)	0	0	0
28/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,353.0000	2,349.0000	(0.170)	0	0	0
28/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,351.0000	3,347.0000	(0.119)	0	0	0
28/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0

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28/10/2009	ZAAD	2010/06/14			Currency Future	7.1432	7.1383	(0.069)	0.0000	0.0000	1,250
28/10/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,143.0000	4,138.0000	(0.121)	0	0	0
28/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,408.0000	7,413.0000	0.067	0	0	0
28/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,760.0000	5,765.0000	0.087	0	0	0
28/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	0.0000	1,998.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	146.0000	146.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,658.0000	1,654.0000	(0.241)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,470.0000	3,474.0000	0.115	0	0	0
28/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,393.0000	4,388.0000	(0.114)	0	0	0
28/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,459.0000	1,462.0000	0.206	0	0	0
28/10/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	384.0000	380.0000	(1.042)	0	0	0
28/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	0.0000	2,990.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	0.0000	369.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	4,043.0000	4,038.0000	(0.124)	0	0	0
28/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
28/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	15.0000	15.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	639.0000	634.0000	(0.782)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,144.0000	3,140.0000	(0.127)	0	0	0
28/10/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
28/10/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	0.0000	37.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	341.0000	341.0000	-	0	0	0

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28/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	181.0000	181.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	3,045.0000	3,040.0000	(0.164)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,646.0000	2,642.0000	(0.151)	0	0	0
28/10/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	0.0000	6,014.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	3,964.0000	3,969.0000	0.126	0	0	0
28/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,460.0000	5,465.0000	0.092	0	0	0
28/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,269.0000	1,264.0000	(0.394)	0	0	0
28/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	266.0000	266.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	0.0000	357.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,543.0000	4,538.0000	(0.110)	0	0	0
28/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	26.0000	26.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,643.0000	4,638.0000	(0.108)	0	0	0
28/10/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	0.0000	1,025.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	574.0000	569.0000	(0.871)	0	0	0
28/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
28/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	0.0000	4,019.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,544.0000	3,539.0000	(0.141)	0	0	0
28/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,834.0000	1,837.0000	0.164	0	0	0
28/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	606.0000	601.0000	(0.825)	0	0	0
28/10/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	0.0000	2,076.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,810.0000	5,815.0000	0.086	0	0	0
28/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,766.0000	3,771.0000	0.133	0	0	0
28/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	163.0000	163.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	0.0000	65.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,547.0000	2,542.0000	(0.196)	0	0	0

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28/10/2009	ZAAD 2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	3.50	Call	Currency Future	3,644.0000	3,639.0000	(0.137)	0	0	0
28/10/2009	ZAAD 2010/06/14	11.15	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
28/10/2009	ZAAD 2010/06/14	6.50	Put	Currency Future	102.0000	102.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	5.60	Call	Currency Future	1,560.0000	1,556.0000	(0.256)	0	0	0
28/10/2009	ZAAD 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	14.50	Put	Currency Future	7,358.0000	7,363.0000	0.068	0	0	0
28/10/2009	ZAAD 2010/06/14	6.50	Call	Currency Future	746.0000	741.0000	(0.670)	0	0	0
28/10/2009	ZAAD 2010/06/14	10.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	2.55	Call	Currency Future	4,593.0000	4,588.0000	(0.109)	0	0	0
28/10/2009	ZAAD 2010/06/14	4.75	Call	Currency Future	2,398.0000	2,393.0000	(0.209)	0	0	0
28/10/2009	ZAAD 2010/06/14	2.80	Call	Currency Future	4,343.0000	4,338.0000	(0.115)	0	0	0
28/10/2009	ZAAD 2010/06/14	12.50	Put	Currency Future	5,360.0000	5,365.0000	0.093	0	0	0
28/10/2009	ZAAD 2010/06/14	3.15	Call	Currency Future	0.0000	3,988.0000	100.000	0	0	0
28/10/2009	ZAAD 2010/06/14	10.95	Put	Currency Future	3,816.0000	3,820.0000	0.105	0	0	0
28/10/2009	ZAAD 2010/06/14	9.10	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
28/10/2009	ZAAD 2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	8.75	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
28/10/2009	ZAAD 2010/06/14	6.90	Put	Currency Future	243.0000	243.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	5.80	Call	Currency Future	1,366.0000	1,361.0000	(0.366)	0	0	0
28/10/2009	ZAAD 2010/06/14	10.50	Put	Currency Future	3,372.0000	3,376.0000	0.119	0	0	0
28/10/2009	ZAAD 2010/06/14	15.15	Put	Currency Future	0.0000	8,013.0000	100.000	0	0	0
28/10/2009	ZAAD 2010/06/14	6.90	Call	Currency Future	486.0000	481.0000	(1.029)	0	0	0
28/10/2009	ZAAD 2010/06/14	5.80	Put	Currency Future	23.0000	23.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	8.80	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
28/10/2009	ZAAD 2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	6.95	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
28/10/2009	ZAAD 2010/06/14	10.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/10/2009	ZAAD 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	7.00	Put	Currency Future	290.0000	290.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	7.00	Call	Currency Future	433.0000	428.0000	(1.155)	0	0	0
28/10/2009	ZAAD 2010/06/14	4.80	Call	Currency Future	2,349.0000	2,344.0000	(0.213)	0	0	0
28/10/2009	ZAAD 2010/06/14	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
28/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,344.0000	3,339.0000	(0.150)	0	0	0
28/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	201.0000	200.0000	(0.498)	0	0	0
28/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,667.0000	3,672.0000	0.136	0	0	0
28/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	221.0000	221.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,739.0000	1,742.0000	0.173	0	0	0
28/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,808.0000	7,813.0000	0.064	0	0	0
28/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	514.0000	509.0000	(0.973)	0	0	0
28/10/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,025.0000	2,028.0000	0.148	0	0	0
28/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	709.0000	704.0000	(0.705)	0	0	0
28/10/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,493.0000	4,488.0000	(0.111)	0	0	0
28/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,660.0000	5,665.0000	0.088	0	0	0
28/10/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	34.0000	34.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,519.0000	3,524.0000	0.142	0	0	0
28/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	544.0000	539.0000	(0.919)	0	0	0
28/10/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	1,077.0000	1,073.0000	(0.371)	0	0	0
28/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,510.0000	5,515.0000	0.091	0	0	0
28/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,658.0000	7,663.0000	0.065	0	0	0
28/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,414.0000	1,410.0000	(0.283)	0	0	0
28/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,692.0000	1,695.0000	0.177	0	0	0
28/10/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,151.0000	2,146.0000	(0.232)	0	0	0
28/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	116.0000	116.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	1,929.0000	1,933.0000	0.207	0	0	0
28/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,618.0000	3,623.0000	0.138	0	0	0
28/10/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,173.0000	1,168.0000	(0.426)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,249.0000	2,245.0000	(0.178)	0	0	0
28/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,608.0000	7,613.0000	0.066	0	0	0
28/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	130.0000	130.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,394.0000	3,389.0000	(0.147)	0	0	0
28/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	12.75	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
28/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	674.0000	669.0000	(0.742)	0	0	0
28/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,610.0000	5,615.0000	0.089	0	0	0
28/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	7,958.0000	7,963.0000	0.063	0	0	0
28/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,758.0000	7,763.0000	0.064	0	0	0
28/10/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,244.0000	3,239.0000	(0.154)	0	0	0
28/10/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	5,960.0000	5,964.0000	0.067	0	0	0
28/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,243.0000	4,238.0000	(0.118)	0	0	0
28/10/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,508.0000	7,513.0000	0.067	0	0	0
28/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	2,052.0000	2,047.0000	(0.244)	0	0	0
28/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,599.0000	1,601.0000	0.125	0	0	0
28/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
28/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
28/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,494.0000	3,489.0000	(0.143)	0	0	0
28/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,458.0000	7,463.0000	0.067	0	0	0
28/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,512.0000	1,507.0000	(0.331)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,497.0000	2,493.0000	(0.160)	0	0	0
28/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,552.0000	1,555.0000	0.193	0	0	0
28/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	1,882.0000	1,885.0000	0.159	0	0	0
28/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
28/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	30.0000	30.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,594.0000	3,589.0000	(0.139)	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
28/10/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	3,865.0000	3,870.0000	0.129	0	0	0
28/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,410.0000	5,415.0000	0.092	0	0	0
28/10/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,860.0000	5,864.0000	0.068	0	0	0
28/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,506.0000	1,508.0000	0.133	0	0	0
28/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,421.0000	3,425.0000	0.117	0	0	0
28/10/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,858.0000	7,863.0000	0.064	0	0	0
28/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,597.0000	2,592.0000	(0.193)	0	0	0
28/10/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
28/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	28.0000	28.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,609.0000	1,605.0000	(0.249)	0	0	0
28/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,221.0000	1,216.0000	(0.410)	0	0	0
28/10/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,787.0000	1,790.0000	0.168	0	0	0
28/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,717.0000	3,721.0000	0.108	0	0	0
28/10/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,710.0000	5,715.0000	0.088	0	0	0
28/10/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
28/10/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	24.0000	24.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,317.0000	1,313.0000	(0.304)	0	0	0
28/10/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,293.0000	4,288.0000	(0.116)	0	0	0
28/10/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,299.0000	2,294.0000	(0.217)	0	0	0
28/10/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,708.0000	7,713.0000	0.065	0	0	0
28/10/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,294.0000	3,289.0000	(0.152)	0	0	0
28/10/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0

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28/10/2009	ZAAD 2010/06/14	2.95	Call	Currency Future	4,193.0000	4,188.0000	(0.119)	0	0	0
28/10/2009	ZAAD 2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/10/2009	ZAAD 2010/06/14	3.95	Call	Currency Future	3,194.0000	3,189.0000	(0.157)	0	0	0
28/10/2009	ZAAD 2010/06/14	4.95	Call	Currency Future	2,200.0000	2,195.0000	(0.227)	0	0	0

Grand Total: **1,066,686**