



# Derivatives High/Low Report

High/Low for 29/10/2009

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
29/10/2009	\$ / R 2009/12/14			Currency Future	7.8433	7.8230	(0.259)	7.9300	7.4700	345,581
29/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	398.0000	397.0000	(0.251)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
29/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	675.0000	697.0000	3.259	0	0	0
29/10/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,958.0000	2,979.0000	0.710	0	0	0
29/10/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,757.0000	5,777.0000	0.347	0	0	0
29/10/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,607.0000	5,627.0000	0.357	0	0	0
29/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,193.0000	2,174.0000	(0.866)	0	0	0
29/10/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	398.0000	397.0000	(0.251)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	674.0000	669.0000	(0.742)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	468.0000	489.0000	4.487	0	0	0
29/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
29/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/10/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	105.0000	124.0000	18.095	0	0	0
29/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	31.0000	46.0000	48.387	0	0	5,100
29/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	101.0000	102.0000	0.990	0	0	100
29/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	899.0000	921.0000	2.447	0	0	0
29/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,086.0000	1,107.0000	1.934	0	0	0
29/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,457.0000	3,478.0000	0.607	0	0	0
29/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,039.0000	1,060.0000	2.021	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	201.0000	199.0000	(0.995)	0	0	1,700
29/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	470.0000	468.0000	(0.426)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	508.0000	529.0000	4.134	0	0	0
29/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
29/10/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/10/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,557.0000	7,577.0000	0.265	0	0	0
29/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	258.0000	276.0000	6.977	0	0	100
29/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	77.0000	95.0000	23.377	0	0	0
29/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	112.0000	112.0000	-	0	0	87
29/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	675.0000	697.0000	3.259	0	0	0
29/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/10/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,357.0000	3,378.0000	0.626	0	0	0
29/10/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,407.0000	3,428.0000	0.616	0	0	0
29/10/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	139.0000	158.0000	13.669	0	0	0
29/10/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	992.0000	1,013.0000	2.117	0	0	0
29/10/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,013.0000	2,034.0000	1.043	0	0	0
29/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	10,100
29/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	38.0000	54.0000	42.105	0	0	100
29/10/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,357.0000	4,378.0000	0.482	0	0	0
29/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	393.0000	413.0000	5.089	0	0	0
29/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	35.0000	36.0000	2.857	0	0	75
29/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,039.0000	1,060.0000	2.021	0	0	0
29/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,457.0000	4,478.0000	0.471	0	0	0
29/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,007.0000	4,028.0000	0.524	0	0	0
29/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,310.0000	2,331.0000	0.909	0	0	0
29/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,507.0000	7,527.0000	0.266	0	0	0
29/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,593.0000	3,573.0000	(0.557)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	290.0000	309.0000	6.552	0	0	0
29/10/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	632.0000	654.0000	3.481	0	0	0
29/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,843.0000	2,823.0000	(0.703)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,307.0000	7,327.0000	0.274	0	0	0
29/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,593.0000	2,573.0000	(0.771)	0	0	0
29/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	150.0000	150.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,994.0000	1,975.0000	(0.953)	0	0	0
29/10/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,107.0000	6,127.0000	0.327	0	0	0
29/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	631.0000	627.0000	(0.634)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	357.0000	377.0000	5.602	0	0	0
29/10/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,569.0000	1,590.0000	1.338	0	0	0
29/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,013.0000	2,034.0000	1.043	0	0	0
29/10/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,257.0000	3,278.0000	0.645	0	0	0
29/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,844.0000	1,825.0000	(1.030)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,257.0000	7,277.0000	0.276	0	0	0
29/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,595.0000	1,577.0000	(1.129)	0	0	0
29/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,207.0000	8,227.0000	0.244	0	0	0
29/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	17.0000	18.0000	5.882	0	0	100
29/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	136.0000	136.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/10/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,657.0000	3,678.0000	0.574	0	0	0
29/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,807.0000	4,827.0000	0.416	0	0	0
29/10/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
29/10/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,757.0000	3,778.0000	0.559	0	0	0
29/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,000.0000	987.0000	(1.300)	0	0	0
29/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,243.0000	2,224.0000	(0.847)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,207.0000	4,228.0000	0.499	0	0	0
29/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,944.0000	1,925.0000	(0.977)	0	0	0
29/10/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,374.0000	1,395.0000	1.528	0	0	0
29/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
29/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	31.0000	46.0000	48.387	0	0	0
29/10/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,495.0000	1,478.0000	(1.137)	0	0	0
29/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,307.0000	3,328.0000	0.635	0	0	0
29/10/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,207.0000	5,227.0000	0.384	0	0	0
29/10/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,193.0000	3,173.0000	(0.626)	0	0	0
29/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	90.0000	109.0000	21.111	68	68	100
29/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	13,513
29/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	0
29/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	112.0000	112.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,618.0000	1,639.0000	1.298	0	0	0
29/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,493.0000	2,473.0000	(0.802)	0	0	0
29/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,707.0000	6,727.0000	0.298	0	0	0
29/10/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	468.0000	489.0000	4.487	0	0	0
29/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,807.0000	4,827.0000	0.416	0	0	0
29/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	1.0000	4.0000	300.000	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
29/10/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,246.0000	1,231.0000	(1.204)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	105.0000	124.0000	18.095	0	0	0
29/10/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,161.0000	2,183.0000	1.018	0	0	0
29/10/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,707.0000	7,727.0000	0.260	0	0	0
29/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
29/10/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,243.0000	3,223.0000	(0.617)	0	0	0
29/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,107.0000	8,127.0000	0.247	0	0	0
29/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	77.0000	95.0000	23.377	0	0	10
29/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,557.0000	5,577.0000	0.360	0	0	0
29/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	548.0000	570.0000	4.015	0	0	0
29/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,545.0000	1,527.0000	(1.165)	0	0	0
29/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,993.0000	2,973.0000	(0.668)	0	0	0
29/10/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,307.0000	6,327.0000	0.317	0	0	0
29/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,007.0000	7,027.0000	0.285	0	0	0
29/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,062.0000	2,083.0000	1.018	0	0	0
29/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	470.0000	468.0000	(0.426)	0	0	21
29/10/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
29/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,043.0000	3,023.0000	(0.657)	0	0	0
29/10/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,694.0000	1,676.0000	(1.063)	0	0	0
29/10/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	6.0000	6.0000	-	6	6	10,191
29/10/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	65.0000	83.0000	27.692	0	0	0
29/10/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,757.0000	6,777.0000	0.296	0	0	0
29/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	548.0000	570.0000	4.015	0	0	0
29/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	674.0000	669.0000	(0.742)	0	0	0
29/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,693.0000	2,673.0000	(0.743)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	430.0000	451.0000	4.884	0	0	0
29/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	56.0000	58.0000	3.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,211.0000	2,232.0000	0.950	0	0	0
29/10/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,157.0000	4,178.0000	0.505	0	0	0
29/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,507.0000	5,527.0000	0.363	0	0	0
29/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,044.0000	2,024.0000	(0.978)	0	0	0
29/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,943.0000	2,923.0000	(0.680)	0	0	0
29/10/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
29/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	719.0000	740.0000	2.921	0	0	0
29/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,457.0000	3,478.0000	0.607	0	0	0
29/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	904.0000	893.0000	(1.217)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	203.0000	222.0000	9.360	0	0	0
29/10/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	16.0000	28.0000	75.000	0	0	0
29/10/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	10
29/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	763.0000	785.0000	2.883	0	0	0
29/10/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,181.0000	1,203.0000	1.863	0	0	0
29/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,293.0000	4,273.0000	(0.466)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,457.0000	7,477.0000	0.268	0	0	0
29/10/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,443.0000	2,423.0000	(0.819)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	810.0000	801.0000	(1.111)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	433.0000	432.0000	(0.231)	0	0	747
29/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	55.0000	72.0000	30.909	0	0	0
29/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	180.0000	199.0000	10.556	0	0	0
29/10/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,261.0000	2,282.0000	0.929	0	0	0
29/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,307.0000	8,327.0000	0.241	0	0	0
29/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,393.0000	3,373.0000	(0.589)	0	0	0
29/10/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	203.0000	222.0000	9.360	0	0	0
29/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	548.0000	545.0000	(0.547)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	273.0000	272.0000	(0.366)	0	0	0
29/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	75.0000	77.0000	2.667	0	0	247
29/10/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,658.0000	2,680.0000	0.828	0	0	0
29/10/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,793.0000	2,773.0000	(0.716)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	5.0000	11.0000	120.000	0	0	0
29/10/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,445.0000	1,428.0000	(1.176)	0	0	0
29/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	228.0000	246.0000	7.895	0	0	0
29/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	13.0000	24.0000	84.615	0	0	100
29/10/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,157.0000	5,177.0000	0.388	0	0	0
29/10/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,207.0000	6,227.0000	0.322	0	0	0
29/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,907.0000	6,927.0000	0.290	0	0	0
29/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,607.0000	3,628.0000	0.582	0	0	0
29/10/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	222.0000	219.0000	(1.351)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	856.0000	847.0000	(1.051)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	1,184
29/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,325.0000	1,347.0000	1.660	0	0	0
29/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,296.0000	1,280.0000	(1.235)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,407.0000	7,427.0000	0.270	0	0	0
29/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	1,000
29/10/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,557.0000	8,577.0000	0.234	0	0	0
29/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,708.0000	2,730.0000	0.812	0	0	0
29/10/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,057.0000	7,077.0000	0.283	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,894.0000	1,875.0000	(1.003)	0	0	0
29/10/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,657.0000	8,677.0000	0.231	0	0	0
29/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,457.0000	4,478.0000	0.471	0	0	0
29/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
29/10/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,758.0000	2,779.0000	0.761	0	0	0
29/10/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,893.0000	2,873.0000	(0.691)	0	0	0
29/10/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	159.0000	178.0000	11.950	0	0	0
29/10/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
29/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,471.0000	1,493.0000	1.496	0	0	0
29/10/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,557.0000	4,577.0000	0.439	0	0	0
29/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,133.0000	1,155.0000	1.942	0	0	0
29/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
29/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,543.0000	4,523.0000	(0.440)	0	0	0
29/10/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,098.0000	1,084.0000	(1.275)	0	0	0
29/10/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,443.0000	3,423.0000	(0.581)	0	0	0
29/10/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,657.0000	6,677.0000	0.300	0	0	0
29/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	29.0000	30.0000	3.448	0	0	15,512
29/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
29/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,693.0000	3,673.0000	(0.542)	0	0	0
29/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,893.0000	3,873.0000	(0.514)	0	0	0
29/10/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,086.0000	1,107.0000	1.934	0	0	0
29/10/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	260
29/10/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,807.0000	3,828.0000	0.552	0	0	0
29/10/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,008.0000	3,029.0000	0.698	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,310.0000	2,331.0000	0.909	0	0	0
29/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,360.0000	2,381.0000	0.890	0	0	0
29/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,049.0000	1,035.0000	(1.335)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,766.0000	1,787.0000	1.189	0	0	0
29/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,707.0000	3,728.0000	0.566	0	0	0
29/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	10.0000	20.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,607.0000	6,627.0000	0.303	0	0	0
29/10/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	719.0000	712.0000	(0.974)	0	0	0
29/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,407.0000	8,427.0000	0.238	0	0	0
29/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
29/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,457.0000	5,477.0000	0.367	0	0	0
29/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,057.0000	4,078.0000	0.518	0	0	0
29/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,007.0000	5,027.0000	0.399	0	0	0
29/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	25.0000	39.0000	56.000	0	0	0
29/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	357.0000	377.0000	5.602	0	0	0
29/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	899.0000	921.0000	2.447	0	0	0
29/10/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/10/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,410.0000	2,431.0000	0.871	0	0	0
29/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,094.0000	2,074.0000	(0.955)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,557.0000	6,577.0000	0.305	0	0	0
29/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,393.0000	2,373.0000	(0.836)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,794.0000	1,775.0000	(1.059)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,643.0000	3,623.0000	(0.549)	0	0	0
29/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,507.0000	4,528.0000	0.466	0	0	0
29/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,543.0000	3,523.0000	(0.564)	0	0	0
29/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,007.0000	8,027.0000	0.250	0	0	0
29/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	150.0000	150.0000	-	0	0	100
29/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,133.0000	1,155.0000	1.942	0	0	0
29/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	5.0000	12.0000	140.000	0	0	0
29/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,007.0000	6,027.0000	0.333	0	0	0
29/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,346.0000	1,329.0000	(1.263)	0	0	0
29/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	159.0000	178.0000	11.950	0	0	0
29/10/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,509.0000	2,530.0000	0.837	0	0	0
29/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	10.0000	20.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,793.0000	3,773.0000	(0.527)	0	0	0
29/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,643.0000	2,623.0000	(0.757)	0	0	0
29/10/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,667.0000	1,688.0000	1.260	0	0	0
29/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,557.0000	3,578.0000	0.590	0	0	0
29/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	904.0000	893.0000	(1.217)	0	0	0
29/10/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,543.0000	2,523.0000	(0.786)	0	0	0
29/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,343.0000	2,323.0000	(0.854)	0	0	0
29/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,507.0000	8,527.0000	0.235	0	0	0
29/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,843.0000	3,823.0000	(0.520)	0	0	0
29/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	992.0000	1,013.0000	2.117	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,057.0000	6,077.0000	0.330	0	0	0
29/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,457.0000	6,477.0000	0.310	0	0	0
29/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,609.0000	2,630.0000	0.805	0	0	0
29/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,757.0000	4,777.0000	0.420	0	0	0
29/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	6.0000	14.0000	133.333	0	0	0
29/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,471.0000	1,493.0000	1.496	0	0	0
29/10/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
29/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	21.0000	33.0000	57.143	0	0	0
29/10/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,407.0000	6,427.0000	0.312	0	0	0
29/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,093.0000	3,073.0000	(0.647)	0	0	0
29/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	6,957.0000	6,977.0000	0.287	0	0	0
29/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,257.0000	4,278.0000	0.493	0	0	0
29/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,943.0000	3,923.0000	(0.507)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	3,143.0000	3,123.0000	(0.636)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,493.0000	3,473.0000	(0.573)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
29/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,865.0000	1,886.0000	1.126	0	0	0
29/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	83.0000	84.0000	1.205	0	0	50
29/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,607.0000	8,627.0000	0.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,507.0000	6,527.0000	0.307	0	0	0
29/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,964.0000	1,984.0000	1.018	0	0	0
29/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,057.0000	4,078.0000	0.518	0	0	0
29/10/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,507.0000	3,528.0000	0.599	0	0	0
29/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,197.0000	1,182.0000	(1.253)	0	0	0
29/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,357.0000	5,377.0000	0.373	0	0	0
29/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,374.0000	1,395.0000	1.528	0	0	0
29/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,343.0000	3,323.0000	(0.598)	0	0	0
29/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,457.0000	8,477.0000	0.236	0	0	0
29/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	590.0000	611.0000	3.559	0	0	0
29/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,618.0000	1,639.0000	1.298	0	0	0
29/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,957.0000	4,977.0000	0.403	0	0	0
29/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,957.0000	5,977.0000	0.336	0	0	0
29/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	853.0000	875.0000	2.579	0	0	0
29/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,257.0000	8,277.0000	0.242	0	0	0
29/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
29/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/10/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,993.0000	3,973.0000	(0.501)	0	0	0
29/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	589.0000	585.0000	(0.679)	0	0	0
29/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,157.0000	8,177.0000	0.245	0	0	0
29/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	590.0000	611.0000	3.559	0	0	0
29/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,507.0000	5,527.0000	0.363	0	0	0
29/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,357.0000	8,377.0000	0.239	0	0	0
29/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,717.0000	1,738.0000	1.223	0	0	0
29/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
29/10/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	364.0000	363.0000	(0.275)	0	0	39
29/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,007.0000	4,028.0000	0.524	0	0	0
29/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,057.0000	8,077.0000	0.248	0	0	0
29/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	46.0000	62.0000	34.783	0	0	0
29/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	121.0000	140.0000	15.702	0	0	0
29/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,644.0000	1,626.0000	(1.095)	0	0	0
29/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,044.0000	2,024.0000	(0.978)	0	0	0
29/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	763.0000	785.0000	2.883	0	0	0
29/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,357.0000	6,377.0000	0.315	0	0	0
29/10/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	11.0000	11.0000	-	0	0	3,000
29/10/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,049.0000	1,035.0000	(1.335)	0	0	0
29/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
29/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	5.0000	12.0000	140.000	0	0	0
29/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	945.0000	967.0000	2.328	0	0	0
29/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,395.0000	1,379.0000	(1.147)	0	0	0
29/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,112.0000	2,133.0000	0.994	0	0	0
29/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	7,957.0000	7,977.0000	0.251	0	0	0
29/10/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
29/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,107.0000	7,127.0000	0.281	0	0	0
29/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	853.0000	875.0000	2.579	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,857.0000	4,877.0000	0.412	0	0	0
29/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	273.0000	272.0000	(0.366)	0	0	0
29/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,277.0000	1,299.0000	1.723	0	0	0
29/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,257.0000	5,277.0000	0.380	0	0	0
29/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,343.0000	4,323.0000	(0.461)	0	0	0
29/10/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,443.0000	4,423.0000	(0.450)	0	0	0
29/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	200
29/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
29/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
29/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,493.0000	4,473.0000	(0.445)	0	0	0
29/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,107.0000	4,128.0000	0.511	0	0	0
29/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,858.0000	2,879.0000	0.735	0	0	0
29/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,907.0000	5,927.0000	0.339	0	0	0
29/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	290.0000	309.0000	6.552	0	0	0
29/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,707.0000	4,727.0000	0.425	0	0	0
29/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	180.0000	199.0000	10.556	0	0	200
29/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,459.0000	2,481.0000	0.895	0	0	0
29/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
29/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	323.0000	342.0000	5.882	0	0	0
29/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	808.0000	829.0000	2.599	0	0	0
29/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	808.0000	829.0000	2.599	0	0	0
29/10/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,407.0000	5,427.0000	0.370	0	0	0
29/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	166.0000	165.0000	(0.602)	0	0	2,670
29/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,043.0000	3,023.0000	(0.657)	0	0	0
29/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,257.0000	6,277.0000	0.320	0	0	0
29/10/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,157.0000	6,177.0000	0.325	0	0	0
29/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,907.0000	3,928.0000	0.537	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,559.0000	2,580.0000	0.821	0	0	0
29/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,744.0000	1,726.0000	(1.032)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,807.0000	5,827.0000	0.344	0	0	0
29/10/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,957.0000	3,978.0000	0.531	0	0	0
29/10/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,743.0000	2,723.0000	(0.729)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,657.0000	7,677.0000	0.261	0	0	0
29/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,112.0000	2,133.0000	0.994	0	0	0
29/10/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,520.0000	1,541.0000	1.382	0	0	0
29/10/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	764.0000	756.0000	(1.047)	0	0	0
29/10/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,507.0000	4,528.0000	0.466	0	0	0
29/10/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,607.0000	4,627.0000	0.434	0	0	0
29/10/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,743.0000	3,723.0000	(0.534)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,107.0000	5,127.0000	0.392	0	0	0
29/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,957.0000	3,978.0000	0.531	0	0	0
29/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	951.0000	940.0000	(1.157)	0	0	0
29/10/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,057.0000	3,079.0000	0.720	0	0	0
29/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
29/10/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,707.0000	5,727.0000	0.350	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/10/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	7,757.0000	7,777.0000	0.258	0	0	0
29/10/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,607.0000	7,627.0000	0.263	0	0	0
29/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,257.0000	5,277.0000	0.380	0	0	0
29/10/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,657.0000	4,677.0000	0.429	0	0	0
29/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,957.0000	4,977.0000	0.403	0	0	0
29/10/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,857.0000	5,877.0000	0.341	0	0	0
29/10/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,857.0000	3,878.0000	0.544	0	0	0
29/10/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,393.0000	4,373.0000	(0.455)	0	0	0
29/10/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,657.0000	5,677.0000	0.354	0	0	0
29/10/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	1,147.0000	1,133.0000	(1.221)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,057.0000	5,077.0000	0.395	0	0	0
29/10/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	2,144.0000	2,124.0000	(0.933)	0	0	0
29/10/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,423.0000	1,444.0000	1.476	0	0	0
29/10/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,207.0000	3,228.0000	0.655	0	0	0
29/10/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	4,143.0000	4,123.0000	(0.483)	0	0	0
29/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,865.0000	1,886.0000	1.126	0	0	0
29/10/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,393.0000	2,373.0000	(0.836)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,395.0000	1,379.0000	(1.147)	0	0	0
29/10/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	8.0000	17.0000	112.500	0	0	0
29/10/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	7,857.0000	7,877.0000	0.255	0	0	0
29/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,393.0000	3,373.0000	(0.589)	0	0	0
29/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	0
29/10/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,914.0000	1,935.0000	1.097	0	0	0
29/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	159.0000	178.0000	11.950	0	0	0
29/10/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,107.0000	3,129.0000	0.708	0	0	0
29/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,307.0000	4,328.0000	0.488	0	0	0
29/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
29/10/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,293.0000	4,273.0000	(0.466)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,707.0000	3,728.0000	0.566	0	0	0
29/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,296.0000	1,280.0000	(1.235)	0	0	0
29/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	4,193.0000	4,173.0000	(0.477)	0	0	0
29/10/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	3,293.0000	3,273.0000	(0.607)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,407.0000	4,428.0000	0.477	0	0	0
29/10/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	2,293.0000	2,273.0000	(0.872)	0	0	0
29/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,766.0000	1,787.0000	1.189	0	0	0
29/10/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	4,043.0000	4,023.0000	(0.495)	0	0	0
29/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,807.0000	3,828.0000	0.552	0	0	0
29/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,207.0000	3,228.0000	0.655	0	0	0
29/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,007.0000	5,027.0000	0.399	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,277.0000	1,299.0000	1.723	0	0	0
29/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
29/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,908.0000	2,929.0000	0.722	0	0	0
29/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	1,815.0000	1,836.0000	1.157	0	0	0
29/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,157.0000	3,179.0000	0.697	0	0	0
29/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,257.0000	4,278.0000	0.493	0	0	0
29/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	7,807.0000	7,827.0000	0.256	0	0	0
29/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	7,907.0000	7,927.0000	0.253	0	0	0
29/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	4,093.0000	4,073.0000	(0.489)	0	0	0
29/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	4,243.0000	4,223.0000	(0.471)	0	0	0
29/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,808.0000	2,829.0000	0.748	0	0	0
29/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,958.0000	2,979.0000	0.710	0	0	0
29/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	9,530
29/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,708.0000	2,730.0000	0.812	0	0	0
29/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,261.0000	2,282.0000	0.929	0	0	0
29/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,360.0000	2,381.0000	0.890	0	0	0
29/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	\$ / R	2010/03/15			Currency Future	7.9793	7.9567	(0.283)	8.0600	7.9900	30,707
29/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	14.0000	7.0000	(50.000)	14	14	27,543
29/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,334.0000	4,351.0000	0.392	0	0	0
29/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	274.0000	294.0000	7.299	0	0	100
29/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	213.0000	229.0000	7.512	0	0	0
29/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,988.0000	4,003.0000	0.376	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,179.0000	2,199.0000	0.918	0	0	0
29/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	105.0000	105.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
29/10/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	530.0000	555.0000	4.717	0	0	0
29/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,626.0000	5,647.0000	0.373	0	0	0
29/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,475.0000	1,498.0000	1.559	0	0	0
29/10/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,126.0000	1,107.0000	(1.687)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,930.0000	2,910.0000	(0.683)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,310.0000	1,294.0000	(1.221)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	9.0000	18.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,100.0000	3,115.0000	0.484	0	0	0
29/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	95.0000	102.0000	7.368	0	0	110
29/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	253.0000	271.0000	7.115	0	0	0
29/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,037.0000	2,059.0000	1.080	0	0	0
29/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,384.0000	4,401.0000	0.388	0	0	0
29/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	5.0000	11.0000	120.000	0	0	0
29/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
29/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,789.0000	1,774.0000	(0.838)	0	0	0
29/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	149.0000	150.0000	0.671	0	0	0
29/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,612.0000	2,629.0000	0.651	0	0	0
29/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,285.0000	4,301.0000	0.373	0	0	0
29/10/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,084.0000	2,068.0000	(0.768)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,936.0000	1,921.0000	(0.775)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	19.0000	28.0000	47.368	0	0	0
29/10/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	252.0000	255.0000	1.190	0	0	0
29/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	6.0000	14.0000	133.333	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
29/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,235.0000	4,251.0000	0.378	0	0	0
29/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,781.0000	2,761.0000	(0.719)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	30.0000	22.0000	(26.667)	30	30	16,608
29/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,445.0000	3,459.0000	0.406	0	0	0
29/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,282.0000	2,265.0000	(0.745)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,081.0000	1,061.0000	(1.850)	0	0	0
29/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,119.0000	1,143.0000	2.145	0	0	0
29/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,227.0000	2,246.0000	0.853	0	0	0
29/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	119.0000	119.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,709.0000	2,725.0000	0.591	0	0	0
29/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,779.0000	3,757.0000	(0.582)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,280.0000	3,258.0000	(0.671)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	532.0000	528.0000	(0.752)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,477.0000	5,497.0000	0.365	0	0	0
29/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
29/10/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	828.0000	852.0000	2.899	0	0	0
29/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,149.0000	3,164.0000	0.476	0	0	0
29/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,709.0000	2,725.0000	0.591	0	0	0
29/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	15.0000	24.0000	60.000	0	0	0
29/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,567.0000	1,590.0000	1.468	0	0	0
29/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,340.0000	1,363.0000	1.716	0	0	0
29/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	798.0000	784.0000	(1.754)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,499.0000	1,484.0000	(1.001)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	14.0000	22.0000	57.143	0	0	0
29/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	673.0000	698.0000	3.715	0	0	0
29/10/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	207.0000	209.0000	0.966	0	0	0
29/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,198.0000	3,213.0000	0.469	0	0	0
29/10/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	371.0000	395.0000	6.469	0	0	0
29/10/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,481.0000	2,463.0000	(0.726)	0	0	0
29/10/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,643.0000	1,629.0000	(0.852)	0	0	0
29/10/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
29/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	624.0000	616.0000	(1.282)	0	0	15,890
29/10/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	297.0000	317.0000	6.734	0	0	0
29/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,179.0000	2,199.0000	0.918	0	0	0
29/10/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/10/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
29/10/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,340.0000	1,363.0000	1.716	0	0	0
29/10/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,034.0000	2,019.0000	(0.737)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,121.0000	8,144.0000	0.283	0	0	0
29/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	195.0000	209.0000	7.179	0	0	0
29/10/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	788.0000	813.0000	3.173	0	0	0
29/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
29/10/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,385.0000	1,408.0000	1.661	0	0	0
29/10/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,377.0000	5,398.0000	0.391	0	0	0
29/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	119.0000	119.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	5.0000	12.0000	140.000	0	0	0
29/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,631.0000	2,612.0000	(0.722)	0	0	0
29/10/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	51.0000	54.0000	5.882	0	0	500
29/10/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	114.0000	114.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,953.0000	2,968.0000	0.508	0	0	0
29/10/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,595.0000	1,581.0000	(0.878)	0	0	0
29/10/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,251.0000	1,274.0000	1.839	0	0	0
29/10/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,494.0000	3,508.0000	0.401	0	0	0
29/10/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,726.0000	5,747.0000	0.367	0	0	0
29/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
29/10/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,632.0000	4,650.0000	0.389	0	0	0
29/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,224.0000	6,246.0000	0.353	0	0	0
29/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	58.0000	62.0000	6.897	0	0	4,005
29/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	343.0000	345.0000	0.583	0	0	0
29/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	217.0000	219.0000	0.922	0	0	0
29/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	20.0000	11.0000	(45.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,129.0000	5,148.0000	0.370	0	0	0
29/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	874.0000	859.0000	(1.716)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	161.0000	174.0000	8.075	0	0	0
29/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,206.0000	1,230.0000	1.990	0	0	0
29/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	142.0000	143.0000	0.704	0	0	0
29/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,894.0000	1,916.0000	1.162	0	0	0
29/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,038.0000	4,052.0000	0.347	0	0	0
29/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,630.0000	3,608.0000	(0.606)	0	0	0
29/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,124.0000	6,146.0000	0.359	0	0	0
29/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	75.0000	81.0000	8.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,038.0000	1,019.0000	(1.830)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	21.0000	12.0000	(42.857)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,178.0000	5,198.0000	0.386	0	0	0
29/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	119.0000	128.0000	7.563	0	0	0
29/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,030.0000	3,009.0000	(0.693)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,530.0000	3,508.0000	(0.623)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	24.0000	32.0000	33.333	0	0	0
29/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	476.0000	474.0000	(0.420)	0	0	0
29/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,034.0000	1,058.0000	2.321	0	0	0
29/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,691.0000	3,706.0000	0.406	0	0	0
29/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,642.0000	3,656.0000	0.384	0	0	0
29/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,706.0000	1,729.0000	1.348	0	0	0
29/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	161.0000	174.0000	8.075	0	0	0
29/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	657.0000	648.0000	(1.370)	0	0	114
29/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
29/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,427.0000	5,447.0000	0.369	0	0	0
29/10/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,467.0000	2,485.0000	0.730	0	0	0
29/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,421.0000	7,445.0000	0.323	0	0	0
29/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,480.0000	3,458.0000	(0.632)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	17.0000	26.0000	52.941	0	0	0
29/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
29/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	177.0000	191.0000	7.910	0	0	200
29/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	463.0000	488.0000	5.400	0	0	0
29/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,430.0000	1,453.0000	1.608	0	0	0
29/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,790.0000	3,804.0000	0.369	0	0	0
29/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,433.0000	4,450.0000	0.383	0	0	0
29/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,531.0000	2,512.0000	(0.751)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	562.0000	556.0000	(1.068)	0	0	279
29/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	309.0000	311.0000	0.647	0	0	0
29/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,227.0000	2,246.0000	0.853	0	0	0
29/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,593.0000	3,607.0000	0.390	0	0	0
29/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,475.0000	1,498.0000	1.559	0	0	0
29/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,029.0000	5,048.0000	0.378	0	0	0
29/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	400.0000	402.0000	0.500	0	0	0
29/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	691.0000	680.0000	(1.592)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,577.0000	5,597.0000	0.359	0	0	0
29/10/2009	\$ / R	2010/03/15	13.15	Call	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
29/10/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,547.0000	1,532.0000	(0.970)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,404.0000	1,389.0000	(1.068)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	101.0000	101.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	105.0000	105.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,278.0000	5,298.0000	0.379	0	0	0
29/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	996.0000	978.0000	(1.807)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,680.0000	3,658.0000	(0.598)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	691.0000	680.0000	(1.592)	0	0	0
29/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,221.0000	8,244.0000	0.280	0	0	0
29/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,521.0000	1,544.0000	1.512	0	0	0
29/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,080.0000	3,059.0000	(0.682)	0	0	0
29/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,324.0000	6,346.0000	0.348	0	0	0
29/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	431.0000	456.0000	5.800	0	0	0
29/10/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	188.0000	190.0000	1.064	0	0	0
29/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,573.0000	6,596.0000	0.350	0	0	0
29/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,661.0000	2,677.0000	0.601	0	0	0
29/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
29/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,579.0000	4,557.0000	(0.480)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,887.0000	1,872.0000	(0.795)	0	0	0
29/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	146.0000	157.0000	7.534	0	0	0
29/10/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	909.0000	933.0000	2.640	0	0	0
29/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	163.0000	164.0000	0.613	0	0	0
29/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,807.0000	2,822.0000	0.534	0	0	0
29/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,642.0000	3,656.0000	0.384	0	0	0
29/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,904.0000	2,920.0000	0.551	0	0	0
29/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,163.0000	1,186.0000	1.978	0	0	0
29/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,130.0000	3,109.0000	(0.671)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	66.0000	71.0000	7.576	0	0	0
29/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	12.0000	21.0000	75.000	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
29/10/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	725.0000	714.0000	(1.517)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	503.0000	500.0000	(0.596)	0	0	10
29/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
29/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	7.0000	15.0000	114.286	0	0	0
29/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,691.0000	1,677.0000	(0.828)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,382.0000	2,364.0000	(0.756)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,942.0000	1,964.0000	1.133	0	0	0
29/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,251.0000	1,274.0000	1.839	0	0	0
29/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,676.0000	5,697.0000	0.370	0	0	0
29/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	124.0000	125.0000	0.806	124	124	16,608
29/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	954.0000	937.0000	(1.782)	0	0	0
29/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	279.0000	282.0000	1.075	0	0	0
29/10/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,421.0000	8,444.0000	0.273	0	0	0
29/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,660.0000	1,682.0000	1.325	0	0	0
29/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,051.0000	3,066.0000	0.492	0	0	0
29/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,681.0000	4,699.0000	0.385	0	0	0
29/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,137.0000	4,152.0000	0.363	0	0	0
29/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,295.0000	1,318.0000	1.776	0	0	0
29/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	600.0000	625.0000	4.167	0	0	0
29/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,423.0000	6,446.0000	0.358	0	0	0
29/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	89.0000	89.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,880.0000	2,860.0000	(0.694)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,133.0000	2,117.0000	(0.750)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,380.0000	3,358.0000	(0.651)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,671.0000	8,694.0000	0.265	0	0	0
29/10/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	71.0000	70.0000	(1.408)	71	71	27,543
29/10/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	711.0000	736.0000	3.516	0	0	0
29/10/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	265.0000	268.0000	1.132	0	0	0
29/10/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,741.0000	3,755.0000	0.374	0	0	0
29/10/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,681.0000	2,661.0000	(0.746)	0	0	0
29/10/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,330.0000	3,308.0000	(0.661)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
29/10/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	361.0000	363.0000	0.554	0	0	5,000
29/10/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,829.0000	3,807.0000	(0.575)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	636.0000	661.0000	3.931	0	0	0
29/10/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
29/10/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,800.0000	1,822.0000	1.222	0	0	0
29/10/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,119.0000	1,143.0000	2.145	0	0	0
29/10/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,671.0000	7,695.0000	0.313	0	0	0
29/10/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	401.0000	425.0000	5.985	0	0	0
29/10/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	82.0000	82.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
29/10/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
29/10/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,321.0000	8,344.0000	0.276	0	0	0
29/10/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	868.0000	892.0000	2.765	0	0	0
29/10/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	564.0000	589.0000	4.433	0	0	0
29/10/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,838.0000	1,823.0000	(0.816)	0	0	0
29/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	79.0000	79.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,228.0000	5,248.0000	0.383	0	0	0
29/10/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,979.0000	3,957.0000	(0.553)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	345.0000	368.0000	6.667	0	0	0
29/10/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	294.0000	296.0000	0.680	0	0	0
29/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	195.0000	209.0000	7.179	0	0	0
29/10/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	8.0000	16.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,564.0000	2,581.0000	0.663	0	0	0
29/10/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,346.0000	3,360.0000	0.418	0	0	0
29/10/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,356.0000	1,341.0000	(1.106)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,980.0000	2,960.0000	(0.671)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,332.0000	2,314.0000	(0.772)	0	0	0
29/10/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	761.0000	749.0000	(1.577)	0	0	0
29/10/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	232.0000	249.0000	7.328	0	0	0
29/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,753.0000	1,775.0000	1.255	0	0	0
29/10/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	136.0000	137.0000	0.735	0	0	0
29/10/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	19.0000	11.0000	(42.105)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	19.0000	11.0000	(42.105)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,830.0000	2,810.0000	(0.707)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	380.0000	382.0000	0.526	0	0	0
29/10/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,186.0000	4,201.0000	0.358	0	0	0
29/10/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,516.0000	2,532.0000	0.636	0	0	0
29/10/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,840.0000	3,854.0000	0.365	0	0	0
29/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,233.0000	2,216.0000	(0.761)	0	0	0
29/10/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,879.0000	3,857.0000	(0.567)	0	0	0
29/10/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	132.0000	142.0000	7.576	0	0	0
29/10/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	19.0000	10.0000	(47.368)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
29/10/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,274.0000	6,296.0000	0.351	0	0	0
29/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,581.0000	2,562.0000	(0.736)	0	0	0
29/10/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	424.0000	425.0000	0.236	0	0	0
29/10/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,171.0000	1,153.0000	(1.537)	0	0	0
29/10/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,075.0000	6,096.0000	0.346	0	0	0
29/10/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,612.0000	2,629.0000	0.651	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,840.0000	3,854.0000	0.365	0	0	0
29/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,939.0000	3,953.0000	0.355	0	0	0
29/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	17.0000	9.0000	(47.059)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	624.0000	616.0000	(1.282)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,929.0000	3,907.0000	(0.560)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,753.0000	1,775.0000	1.255	0	0	0
29/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,384.0000	4,401.0000	0.388	0	0	0
29/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,523.0000	6,546.0000	0.353	0	0	0
29/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	42.0000	47.0000	11.905	0	0	5,000
29/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	82.0000	82.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,925.0000	5,947.0000	0.371	0	0	0
29/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,894.0000	1,916.0000	1.162	0	0	0
29/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,271.0000	8,294.0000	0.278	0	0	0
29/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	496.0000	521.0000	5.040	0	0	0
29/10/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,071.0000	8,094.0000	0.285	0	0	0
29/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,567.0000	1,590.0000	1.468	0	0	0
29/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,580.0000	3,558.0000	(0.615)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	6.0000	13.0000	116.667	0	0	0
29/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	240.0000	242.0000	0.833	0	0	0
29/10/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,471.0000	8,494.0000	0.272	0	0	0
29/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,445.0000	3,459.0000	0.406	0	0	0
29/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,613.0000	1,636.0000	1.426	0	0	0
29/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	149.0000	150.0000	0.671	0	0	0
29/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	325.0000	328.0000	0.923	0	0	279

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,037.0000	2,059.0000	1.080	0	0	0
29/10/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,975.0000	5,997.0000	0.368	0	0	0
29/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
29/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,621.0000	8,644.0000	0.267	0	0	0
29/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,673.0000	6,696.0000	0.345	0	0	0
29/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	532.0000	528.0000	(0.752)	0	0	350
29/10/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,473.0000	6,496.0000	0.355	0	0	0
29/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,989.0000	2,011.0000	1.106	0	0	0
29/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,889.0000	3,903.0000	0.360	0	0	0
29/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,087.0000	4,102.0000	0.367	0	0	0
29/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	107.0000	115.0000	7.477	0	0	0
29/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,985.0000	1,970.0000	(0.756)	0	0	0
29/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,521.0000	8,544.0000	0.270	0	0	0
29/10/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,373.0000	6,396.0000	0.361	0	0	0
29/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	836.0000	821.0000	(1.794)	0	0	0
29/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	11.0000	19.0000	72.727	0	0	0
29/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,623.0000	6,646.0000	0.347	0	0	0
29/10/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,021.0000	8,045.0000	0.299	0	0	0
29/10/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,371.0000	8,394.0000	0.275	0	0	0
29/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,263.0000	1,247.0000	(1.267)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,079.0000	5,098.0000	0.374	0	0	0
29/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,328.0000	5,348.0000	0.375	0	0	0
29/10/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	3.0000	9.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/03/15	13.05	Call	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
29/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,171.0000	8,194.0000	0.281	0	0	0
29/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,571.0000	8,594.0000	0.268	0	0	0
29/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,174.0000	6,196.0000	0.356	0	0	0
29/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,942.0000	1,964.0000	1.133	0	0	0
29/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,729.0000	3,708.0000	(0.563)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,479.0000	4,457.0000	(0.491)	0	0	0
29/10/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,706.0000	1,729.0000	1.348	0	0	0
29/10/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,025.0000	6,047.0000	0.365	0	0	0
29/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,230.0000	3,209.0000	(0.650)	0	0	0
29/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	253.0000	271.0000	7.115	0	0	0
29/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	7,921.0000	7,945.0000	0.303	0	0	0
29/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,731.0000	2,711.0000	(0.732)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,621.0000	7,645.0000	0.315	0	0	0
29/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,084.0000	2,105.0000	1.008	0	0	0
29/10/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	34.0000	40.0000	17.647	0	0	0
29/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	13.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.75	Put	Currency Future	5,776.0000	5,797.0000	0.364	0	0	0
29/10/2009	\$ / R	2010/03/15	3.75	Call	Currency Future	4,229.0000	4,207.0000	(0.520)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
29/10/2009	\$ / R	2010/03/15	15.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	2.0000	7.0000	250.000	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
29/10/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,451.0000	1,437.0000	(0.965)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	228.0000	231.0000	1.316	0	0	15,890
29/10/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	7,771.0000	7,795.0000	0.309	0	0	0
29/10/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,432.0000	2,413.0000	(0.781)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
29/10/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	320.0000	342.0000	6.875	0	0	0
29/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,132.0000	2,152.0000	0.938	0	0	0
29/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	450.0000	449.0000	(0.222)	0	0	4,000
29/10/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,451.0000	1,437.0000	(0.965)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	749.0000	774.0000	3.338	0	0	0
29/10/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	4,079.0000	4,057.0000	(0.539)	0	0	0
29/10/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
29/10/2009	\$ / R 2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,571.0000	7,595.0000	0.317	0	0	0
29/10/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,432.0000	2,413.0000	(0.781)	0	0	0
29/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,371.0000	2,389.0000	0.759	0	0	0
29/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	3.60	Call	Currency Future	4,379.0000	4,357.0000	(0.502)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,076.0000	1,100.0000	2.230	0	0	0
29/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,430.0000	3,408.0000	(0.641)	0	0	0
29/10/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	592.0000	586.0000	(1.014)	0	0	27
29/10/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	19.0000	10.0000	(47.368)	0	0	0
29/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
29/10/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
29/10/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	991.0000	1,016.0000	2.523	0	0	0
29/10/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	179.0000	181.0000	1.117	0	0	0
29/10/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,543.0000	3,557.0000	0.395	0	0	0
29/10/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
29/10/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	950.0000	974.0000	2.526	0	0	0
29/10/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
29/10/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
29/10/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,930.0000	4,949.0000	0.385	0	0	0
29/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,527.0000	5,547.0000	0.362	0	0	0
29/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,275.0000	2,294.0000	0.835	0	0	0
29/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,371.0000	2,389.0000	0.759	0	0	0
29/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,740.0000	1,726.0000	(0.805)	0	0	0
29/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	93.0000	93.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
29/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	914.0000	898.0000	(1.751)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,904.0000	2,920.0000	0.551	0	0	0
29/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,533.0000	4,550.0000	0.375	0	0	0
29/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,430.0000	1,453.0000	1.608	0	0	0
29/10/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,483.0000	4,500.0000	0.379	0	0	0
29/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
29/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,731.0000	4,749.0000	0.380	0	0	0
29/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	85.0000	91.0000	7.059	0	0	0
29/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,471.0000	7,495.0000	0.321	0	0	0
29/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,880.0000	4,899.0000	0.389	0	0	0
29/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,430.0000	3,408.0000	(0.641)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,856.0000	2,871.0000	0.525	0	0	0
29/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
29/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,419.0000	2,437.0000	0.744	0	0	0
29/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,198.0000	3,213.0000	0.469	0	0	0
29/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,979.0000	4,998.0000	0.382	0	0	0
29/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,800.0000	1,822.0000	1.222	0	0	0
29/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
29/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0



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29/10/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,826.0000	5,847.0000	0.360	0	0	0
29/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	17.0000	26.0000	52.941	0	0	0
29/10/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,275.0000	2,294.0000	0.835	0	0	0
29/10/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	7,721.0000	7,745.0000	0.311	0	0	0
29/10/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,547.0000	1,532.0000	(0.970)	0	0	0
29/10/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	4,279.0000	4,257.0000	(0.514)	0	0	0
29/10/2009	\$ / R 2010/03/15	3.45	Call	Currency Future	4,529.0000	4,507.0000	(0.486)	0	0	0
29/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,530.0000	3,508.0000	(0.623)	0	0	0
29/10/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,280.0000	3,258.0000	(0.671)	0	0	0
29/10/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	7,971.0000	7,995.0000	0.301	0	0	0
29/10/2009	\$ / R 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,531.0000	2,512.0000	(0.751)	0	0	0
29/10/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
29/10/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,310.0000	1,294.0000	(1.221)	0	0	0
29/10/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,282.0000	2,265.0000	(0.745)	0	0	0
29/10/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,429.0000	4,407.0000	(0.497)	0	0	0
29/10/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,081.0000	1,061.0000	(1.850)	0	0	0
29/10/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,030.0000	3,009.0000	(0.693)	0	0	0
29/10/2009	\$ / R 2010/03/15	15.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	371.0000	395.0000	6.469	0	0	0
29/10/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
29/10/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,889.0000	3,903.0000	0.360	0	0	0
29/10/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	400.0000	402.0000	0.500	0	0	0
29/10/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	5.0000	12.0000	140.000	0	0	0
29/10/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,582.0000	4,600.0000	0.393	0	0	0
29/10/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,034.0000	2,019.0000	(0.737)	0	0	0
29/10/2009	\$ / R 2010/03/15	3.95	Call	Currency Future	4,029.0000	4,007.0000	(0.546)	0	0	0
29/10/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	11.0000	6.0000	(45.455)	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
29/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,419.0000	2,437.0000	0.744	0	0	0
29/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	79.0000	79.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,521.0000	7,545.0000	0.319	0	0	0
29/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,323.0000	2,341.0000	0.775	0	0	0
29/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,329.0000	4,307.0000	(0.508)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	7,821.0000	7,845.0000	0.307	0	0	0
29/10/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
29/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,297.0000	3,311.0000	0.425	0	0	0
29/10/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,132.0000	2,152.0000	0.938	0	0	0
29/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,248.0000	3,262.0000	0.431	0	0	0
29/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,847.0000	1,869.0000	1.191	0	0	0
29/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	1,217.0000	1,200.0000	(1.397)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
29/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	2,183.0000	2,166.0000	(0.779)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,149.0000	3,164.0000	0.476	0	0	0
29/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	4,179.0000	4,157.0000	(0.526)	0	0	0
29/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	3,180.0000	3,159.0000	(0.660)	0	0	0
29/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	4,129.0000	4,107.0000	(0.533)	0	0	0
29/10/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	5,876.0000	5,897.0000	0.357	0	0	0
29/10/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	7,871.0000	7,895.0000	0.305	0	0	0
29/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,346.0000	3,360.0000	0.418	0	0	0
29/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,484.0000	3,498.0000	0.402	0	0	0
29/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,856.0000	2,871.0000	0.525	0	0	0
29/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,395.0000	3,410.0000	0.442	0	0	0
29/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,395.0000	3,410.0000	0.442	0	0	0
29/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
29/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,100.0000	3,115.0000	0.484	0	0	0
29/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,002.0000	3,017.0000	0.500	0	0	0
29/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
29/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,953.0000	2,968.0000	0.508	0	0	0
29/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,758.0000	2,774.0000	0.580	0	0	0
29/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,661.0000	2,677.0000	0.601	0	0	0
29/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
29/10/2009	\$ / R	2010/06/14			Currency Future	8.1155	8.0906	(0.307)	8.1400	8.1200	17,143
29/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	476.0000	482.0000	1.261	0	0	0
29/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	561.0000	591.0000	5.348	0	0	0
29/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,940.0000	3,961.0000	0.533	0	0	0
29/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	104.0000	104.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,017.0000	3,040.0000	0.762	0	0	0
29/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	21.0000	7.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,888.0000	1,870.0000	(0.953)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	205.0000	209.0000	1.951	205	205	3,182
29/10/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	31.0000	16.0000	(48.387)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,490.0000	1,519.0000	1.946	0	0	0
29/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,846.0000	1,874.0000	1.517	0	0	0
29/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	226.0000	230.0000	1.770	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,626.0000	4,639.0000	0.281	0	0	0
29/10/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,505.0000	6,516.0000	0.169	0	0	0
29/10/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,011.0000	998.0000	(1.286)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,490.0000	1,519.0000	1.946	0	0	0
29/10/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,316.0000	5,325.0000	0.169	0	0	0
29/10/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	162.0000	165.0000	1.852	0	0	0
29/10/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,210.0000	3,233.0000	0.717	0	0	0
29/10/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,360.0000	1,390.0000	2.206	0	0	0
29/10/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
29/10/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,517.0000	3,495.0000	(0.626)	0	0	0
29/10/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,622.0000	2,603.0000	(0.725)	0	0	0
29/10/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	55.0000	64.0000	16.364	0	0	0
29/10/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	838.0000	869.0000	3.699	0	0	0
29/10/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	23.0000	8.0000	(65.217)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
29/10/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,452.0000	3,474.0000	0.637	0	0	0
29/10/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	241.0000	260.0000	7.884	0	0	0
29/10/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	6.0000	13.0000	116.667	0	0	0
29/10/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	21.0000	7.0000	(66.667)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,151.0000	1,181.0000	2.606	0	0	0
29/10/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
29/10/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	60.0000	69.0000	15.000	0	0	0
29/10/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,622.0000	1,650.0000	1.726	0	0	0
29/10/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,617.0000	3,594.0000	(0.636)	0	0	0
29/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,470.0000	1,454.0000	(1.088)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	267.0000	272.0000	1.873	0	0	0
29/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,938.0000	1,965.0000	1.393	0	0	0
29/10/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	212.0000	216.0000	1.887	0	0	0
29/10/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,426.0000	1,410.0000	(1.122)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
29/10/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	30.0000	15.0000	(50.000)	0	0	0
29/10/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,523.0000	2,504.0000	(0.753)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	839.0000	831.0000	(0.954)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,424.0000	2,406.0000	(0.743)	0	0	0
29/10/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	498.0000	529.0000	6.225	0	0	0
29/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	205.0000	209.0000	1.951	0	0	26,596
29/10/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	138.0000	140.0000	1.449	0	0	0
29/10/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
29/10/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,613.0000	5,622.0000	0.160	0	0	0
29/10/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,561.0000	1,545.0000	(1.025)	0	0	0
29/10/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
29/10/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	514.0000	519.0000	0.973	0	0	0
29/10/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,390.0000	9,411.0000	0.224	0	0	0
29/10/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,307.0000	2,333.0000	1.127	0	0	0
29/10/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	199.0000	203.0000	2.010	0	0	0
29/10/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,870.0000	2,850.0000	(0.697)	0	0	0
29/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,683.0000	2,707.0000	0.895	0	0	0
29/10/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	7.0000	14.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
29/10/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,770.0000	2,751.0000	(0.686)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	939.0000	929.0000	(1.065)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	249.0000	254.0000	2.008	0	0	0
29/10/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	425.0000	431.0000	1.412	0	0	0
29/10/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,711.0000	1,739.0000	1.636	0	0	0
29/10/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
29/10/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,446.0000	1,476.0000	2.075	0	0	0
29/10/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,793.0000	3,814.0000	0.554	0	0	0
29/10/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
29/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
29/10/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,455.0000	6,467.0000	0.186	0	0	0
29/10/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,234.0000	1,264.0000	2.431	0	0	0
29/10/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	659.0000	691.0000	4.856	0	0	0
29/10/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,122.0000	2,149.0000	1.272	0	0	0
29/10/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,534.0000	1,562.0000	1.825	0	0	0
29/10/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,158.0000	6,167.0000	0.146	0	0	0
29/10/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,307.0000	3,329.0000	0.665	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,647.0000	3,668.0000	0.576	0	0	0
29/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	46.0000	54.0000	17.391	0	0	0
29/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	21.0000	7.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	159.0000	172.0000	8.176	0	0	0
29/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	174.0000	188.0000	8.046	0	0	0
29/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	241.0000	246.0000	2.075	0	0	21,978
29/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,282.0000	4,299.0000	0.397	0	0	0
29/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,065.0000	3,088.0000	0.750	0	0	0
29/10/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,501.0000	3,523.0000	0.628	0	0	0
29/10/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	471.0000	500.0000	6.157	0	0	0
29/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	584.0000	586.0000	0.342	0	0	0
29/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,318.0000	1,347.0000	2.200	0	0	0
29/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,076.0000	2,103.0000	1.301	0	0	0
29/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
29/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,921.0000	4,932.0000	0.224	0	0	0
29/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,866.0000	3,843.0000	(0.595)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	536.0000	541.0000	0.933	0	0	0
29/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	661.0000	660.0000	(0.151)	0	0	200
29/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	418.0000	445.0000	6.459	0	0	0
29/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	418.0000	445.0000	6.459	0	0	0
29/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
29/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,534.0000	1,562.0000	1.825	0	0	0
29/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,366.0000	4,341.0000	(0.573)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
29/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,415.0000	5,424.0000	0.166	0	0	0
29/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,268.0000	3,246.0000	(0.673)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,087.0000	4,107.0000	0.489	0	0	0
29/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	120.0000	130.0000	8.333	0	0	0
29/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	353.0000	359.0000	1.700	0	0	0
29/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,276.0000	1,305.0000	2.273	0	0	0
29/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
29/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	14.0000	5.0000	(64.286)	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
29/10/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	28.0000	12.0000	(57.143)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	223.0000	241.0000	8.072	0	0	0
29/10/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,085.0000	1,071.0000	(1.290)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	661.0000	660.0000	(0.151)	0	0	21,795
29/10/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	729.0000	760.0000	4.252	0	0	0
29/10/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,984.0000	2,011.0000	1.361	0	0	0
29/10/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,649.0000	7,664.0000	0.196	0	0	0
29/10/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,549.0000	3,571.0000	0.620	0	0	0
29/10/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,816.0000	3,793.0000	(0.603)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	345.0000	369.0000	6.957	0	0	0
29/10/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	991.0000	1,021.0000	3.027	0	0	0
29/10/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	162.0000	165.0000	1.852	0	0	0
29/10/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,208.0000	1,192.0000	(1.325)	0	0	0
29/10/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	29.0000	13.0000	(55.172)	0	0	0
29/10/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	5.0000	11.0000	120.000	0	0	0
29/10/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	36.0000	22.0000	(38.889)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	345.0000	369.0000	6.957	0	0	300
29/10/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	306.0000	312.0000	1.961	0	0	0
29/10/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,214.0000	2,241.0000	1.220	0	0	0
29/10/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,846.0000	1,874.0000	1.517	0	0	0
29/10/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
29/10/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,514.0000	5,523.0000	0.163	0	0	0
29/10/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,989.0000	4,010.0000	0.526	0	0	0
29/10/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,406.0000	6,417.0000	0.172	0	0	0
29/10/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	393.0000	419.0000	6.616	0	0	0
29/10/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	193.0000	197.0000	2.073	0	0	0
29/10/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
29/10/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
29/10/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,841.0000	1,823.0000	(0.978)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	608.0000	610.0000	0.329	0	0	0
29/10/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	341.0000	347.0000	1.760	0	0	0
29/10/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,136.0000	4,155.0000	0.459	0	0	0
29/10/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,970.0000	4,981.0000	0.221	0	0	0
29/10/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	4.0000	10.0000	150.000	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
29/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	177.0000	180.0000	1.695	0	0	0
29/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
29/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,589.0000	2,613.0000	0.927	0	0	0
29/10/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	11.0000	18.0000	63.636	0	0	0
29/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	975.0000	963.0000	(1.231)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	329.0000	335.0000	1.824	0	0	0
29/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	199.0000	203.0000	2.010	0	0	0
29/10/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	92.0000	102.0000	10.870	0	0	0
29/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,032.0000	2,013.0000	(0.935)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,417.0000	3,395.0000	(0.644)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
29/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	280.0000	301.0000	7.500	0	0	0
29/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	529.0000	560.0000	5.860	0	0	0
29/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	875.0000	906.0000	3.543	0	0	0
29/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,233.0000	4,251.0000	0.425	0	0	0
29/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	717.0000	714.0000	(0.418)	0	0	0
29/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,400.0000	7,415.0000	0.203	0	0	0
29/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,118.0000	5,129.0000	0.215	0	0	0
29/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,019.0000	2,999.0000	(0.662)	0	0	0
29/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	32.0000	18.0000	(43.750)	0	0	0
29/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	301.0000	323.0000	7.309	0	0	0
29/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	584.0000	586.0000	0.342	0	0	0
29/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	495.0000	500.0000	1.010	0	0	0
29/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	34.0000	19.0000	(44.118)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,217.0000	5,227.0000	0.192	0	0	0
29/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	801.0000	832.0000	3.870	0	0	0
29/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	233.0000	238.0000	2.146	0	0	21,795
29/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,331.0000	4,348.0000	0.393	0	0	0
29/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,616.0000	4,591.0000	(0.542)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,162.0000	3,184.0000	0.696	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
29/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	35.0000	21.0000	(40.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	688.0000	686.0000	(0.291)	0	0	233
29/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	394.0000	401.0000	1.777	0	0	0
29/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	158.0000	160.0000	1.266	0	0	0
29/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,258.0000	3,281.0000	0.706	0	0	0
29/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	323.0000	346.0000	7.121	0	0	0
29/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	366.0000	373.0000	1.913	0	0	0
29/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,892.0000	1,919.0000	1.427	0	0	0
29/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,118.0000	3,098.0000	(0.641)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,567.0000	3,544.0000	(0.645)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,766.0000	3,743.0000	(0.611)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,168.0000	3,147.0000	(0.663)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	66.0000	75.0000	13.636	0	0	0
29/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,654.0000	6,666.0000	0.180	0	0	0
29/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,146.0000	8,163.0000	0.209	0	0	0
29/10/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	52.0000	47.0000	(9.615)	52	52	26,796
29/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	109.0000	118.0000	8.257	0	0	0
29/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	694.0000	725.0000	4.467	0	0	0
29/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,527.0000	4,542.0000	0.331	0	0	0
29/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,403.0000	1,432.0000	2.067	0	0	0
29/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,381.0000	1,365.0000	(1.159)	0	0	0
29/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,604.0000	6,616.0000	0.182	0	0	0
29/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,124.0000	1,108.0000	(1.423)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	409.0000	416.0000	1.711	0	0	0
29/10/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
29/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,337.0000	1,321.0000	(1.197)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,572.0000	2,554.0000	(0.700)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,030.0000	2,057.0000	1.330	0	0	0
29/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,179.0000	2,160.0000	(0.872)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	72.0000	81.0000	12.500	0	0	0
29/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,607.0000	1,591.0000	(0.996)	0	0	0
29/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	20.0000	7.0000	(65.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,184.0000	4,203.0000	0.454	0	0	0
29/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,969.0000	2,949.0000	(0.674)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,277.0000	2,258.0000	(0.834)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	7.0000	13.0000	85.714	0	0	0
29/10/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,494.0000	8,512.0000	0.212	0	0	0
29/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	219.0000	223.0000	1.826	0	0	0
29/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	3.0000	9.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,317.0000	3,296.0000	(0.633)	0	0	0
29/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	807.0000	800.0000	(0.867)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,593.0000	8,612.0000	0.221	0	0	0
29/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	746.0000	742.0000	(0.536)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,097.0000	8,113.0000	0.198	0	0	0
29/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
29/10/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
29/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,984.0000	1,965.0000	(0.958)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,326.0000	2,307.0000	(0.817)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
29/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,604.0000	6,616.0000	0.182	0	0	0
29/10/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,916.0000	3,893.0000	(0.587)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	276.0000	281.0000	1.812	0	0	0
29/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
29/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,576.0000	4,590.0000	0.306	0	0	0
29/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	10.0000	17.0000	70.000	0	0	0
29/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,038.0000	4,059.0000	0.520	0	0	0
29/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	19.0000	7.0000	(63.158)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,966.0000	3,943.0000	(0.580)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	765.0000	796.0000	4.052	0	0	0
29/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,196.0000	8,213.0000	0.207	0	0	0
29/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	15.0000	5.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	2.0000	5.0000	150.000	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
29/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,207.0000	6,217.0000	0.161	0	0	0
29/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,494.0000	2,519.0000	1.002	0	0	0
29/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,910.0000	5,919.0000	0.152	0	0	0
29/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	18.0000	25.0000	38.889	0	0	0
29/10/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	6.0000	12.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,367.0000	3,346.0000	(0.624)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	145.0000	147.0000	1.379	0	0	0
29/10/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,108.0000	6,118.0000	0.164	0	0	0
29/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,110.0000	1,141.0000	2.793	0	0	0
29/10/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	110.0000	110.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,653.0000	1,637.0000	(0.968)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
29/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	13.0000	20.0000	53.846	0	0	0
29/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	206.0000	222.0000	7.767	0	0	0
29/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,731.0000	2,755.0000	0.879	0	0	0
29/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	24.0000	8.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,307.0000	2,333.0000	1.127	0	0	0
29/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	26.0000	9.0000	(65.385)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,598.0000	3,620.0000	0.611	0	0	0
29/10/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,667.0000	3,644.0000	(0.627)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,293.0000	1,278.0000	(1.160)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	717.0000	714.0000	(0.418)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
29/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
29/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,020.0000	5,030.0000	0.199	0	0	0
29/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	9.0000	16.0000	77.778	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
29/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,250.0000	1,235.0000	(1.200)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,444.0000	8,463.0000	0.225	0	0	0
29/10/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	258.0000	263.0000	1.938	0	0	0
29/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
29/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,936.0000	1,918.0000	(0.930)	0	0	0
29/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	31.0000	15.0000	(51.613)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,671.0000	2,652.0000	(0.711)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	78.0000	87.0000	11.538	0	0	0
29/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,375.0000	2,357.0000	(0.758)	0	0	0
29/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	776.0000	771.0000	(0.644)	0	0	390
29/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	458.0000	464.0000	1.310	0	0	0
29/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,984.0000	2,011.0000	1.361	0	0	0
29/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	32.0000	17.0000	(46.875)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,404.0000	3,426.0000	0.646	0	0	0
29/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	871.0000	863.0000	(0.918)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	12.0000	19.0000	58.333	0	0	0
29/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,626.0000	4,639.0000	0.281	0	0	0
29/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	39.0000	27.0000	(30.769)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	85.0000	94.0000	10.588	0	0	0
29/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	441.0000	447.0000	1.361	0	0	140
29/10/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,395.0000	8,413.0000	0.214	0	0	0
29/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
29/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,969.0000	2,993.0000	0.808	0	0	0
29/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,919.0000	2,900.0000	(0.651)	0	0	0
29/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,563.0000	5,572.0000	0.162	0	0	0
29/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	22.0000	7.0000	(68.182)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	116.0000	116.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	20.0000	7.0000	(65.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	145.0000	157.0000	8.276	0	0	0
29/10/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	19.0000	6.0000	(68.421)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	380.0000	386.0000	1.579	0	0	0
29/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	593.0000	624.0000	5.228	0	0	0
29/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,261.0000	2,287.0000	1.150	0	0	0
29/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,429.0000	4,445.0000	0.361	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,130.0000	2,111.0000	(0.892)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
29/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,356.0000	6,367.0000	0.173	0	0	0
29/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,683.0000	2,707.0000	0.895	0	0	0
29/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	23.0000	8.0000	(65.217)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,778.0000	2,802.0000	0.864	0	0	0
29/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	260.0000	280.0000	7.692	0	0	130
29/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	301.0000	323.0000	7.309	0	0	0
29/10/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,266.0000	5,276.0000	0.190	0	0	0
29/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	29.0000	13.0000	(55.172)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,355.0000	3,377.0000	0.656	0	0	0
29/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
29/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,724.0000	4,737.0000	0.275	0	0	0
29/10/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	626.0000	657.0000	4.952	0	0	0
29/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
29/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	101.0000	101.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,365.0000	5,375.0000	0.186	0	0	0
29/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,345.0000	8,363.0000	0.216	0	0	0
29/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,400.0000	2,426.0000	1.083	0	0	0
29/10/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	24.0000	8.0000	(66.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,820.0000	2,801.0000	(0.674)	0	0	0
29/10/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,704.0000	6,716.0000	0.179	0	0	0
29/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	913.0000	944.0000	3.395	0	0	0
29/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	4,066.0000	4,042.0000	(0.590)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,192.0000	1,222.0000	2.517	0	0	0
29/10/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,636.0000	2,660.0000	0.910	0	0	0
29/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,793.0000	1,776.0000	(0.948)	0	0	0
29/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,228.0000	2,209.0000	(0.853)	0	0	0
29/10/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,059.0000	6,068.0000	0.149	0	0	0
29/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	0.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,938.0000	1,965.0000	1.393	0	0	0
29/10/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
29/10/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	7,748.0000	7,764.0000	0.207	0	0	0
29/10/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	28.0000	35.0000	25.000	0	0	0
29/10/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
29/10/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
29/10/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	3,068.0000	3,048.0000	(0.652)	0	0	0
29/10/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,424.0000	2,406.0000	(0.743)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	167.0000	170.0000	1.796	0	0	0
29/10/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,168.0000	2,195.0000	1.245	0	0	0
29/10/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
29/10/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
29/10/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,700.0000	1,683.0000	(1.000)	0	0	0
29/10/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,218.0000	3,197.0000	(0.653)	0	0	0
29/10/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,467.0000	3,445.0000	(0.635)	0	0	0
29/10/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
29/10/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,030.0000	1,061.0000	3.010	0	0	0
29/10/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
29/10/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,380.0000	4,396.0000	0.365	0	0	0
29/10/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	5,761.0000	5,770.0000	0.156	0	0	0
29/10/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	23.0000	8.0000	(65.217)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
29/10/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	296.0000	301.0000	1.689	0	0	0
29/10/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	2,081.0000	2,062.0000	(0.913)	0	0	0
29/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,470.0000	1,454.0000	(1.088)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,666.0000	1,695.0000	1.741	0	0	0
29/10/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,354.0000	2,379.0000	1.062	0	0	0
29/10/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,541.0000	2,566.0000	0.984	0	0	0
29/10/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
29/10/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	952.0000	982.0000	3.151	0	0	0
29/10/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	55.0000	64.0000	16.364	0	0	0
29/10/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	182.0000	185.0000	1.648	0	0	0
29/10/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,246.0000	8,263.0000	0.206	0	0	0
29/10/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,643.0000	8,662.0000	0.220	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,047.0000	8,064.0000	0.211	0	0	0
29/10/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,693.0000	8,712.0000	0.219	0	0	0
29/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	1,166.0000	1,150.0000	(1.372)	0	0	0
29/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
29/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
29/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,257.0000	6,267.0000	0.160	0	0	0
29/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
29/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
29/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
29/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	107.0000	107.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	34.0000	42.0000	23.529	0	0	0
29/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,447.0000	2,472.0000	1.022	0	0	0
29/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	8.0000	15.0000	87.500	0	0	0
29/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,599.0000	7,614.0000	0.197	0	0	0
29/10/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,801.0000	1,829.0000	1.555	0	0	0
29/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	113.0000	113.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,474.0000	2,455.0000	(0.768)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,417.0000	3,395.0000	(0.644)	0	0	0
29/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,114.0000	3,136.0000	0.706	0	0	0
29/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,516.0000	1,499.0000	(1.121)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	317.0000	323.0000	1.893	0	0	0
29/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,416.0000	4,391.0000	(0.566)	0	0	0
29/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	559.0000	563.0000	0.716	0	0	0
29/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	3,744.0000	3,766.0000	0.588	0	0	0
29/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	100.0000	109.0000	9.000	0	0	0
29/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
29/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	66.0000	75.0000	13.636	0	0	0
29/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	444.0000	472.0000	6.306	0	0	0
29/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,842.0000	3,863.0000	0.547	0	0	0
29/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,499.0000	7,514.0000	0.200	0	0	0
29/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	27.0000	11.0000	(59.259)	0	0	0
29/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,622.0000	1,650.0000	1.726	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	21,978
29/10/2009	\$ / R 2010/06/14	15.60	Call	Currency Future	15.0000	5.0000	(66.667)	0	0	0
29/10/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	132.0000	143.0000	8.333	0	0	0
29/10/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	285.0000	291.0000	2.105	0	0	0
29/10/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,400.0000	2,426.0000	1.083	0	0	0
29/10/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	5,712.0000	5,721.0000	0.158	0	0	0
29/10/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,048.0000	1,034.0000	(1.336)	0	0	0
29/10/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	25.0000	9.0000	(64.000)	0	0	0
29/10/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	116.0000	116.0000	-	0	0	0
29/10/2009	\$ / R 2010/06/14	4.10	Call	Currency Future	4,016.0000	3,992.0000	(0.598)	0	0	0
29/10/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	369.0000	394.0000	6.775	0	0	430
29/10/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	5,960.0000	5,968.0000	0.134	0	0	0
29/10/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
29/10/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,698.0000	7,714.0000	0.208	0	0	0
29/10/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	634.0000	635.0000	0.158	0	0	450
29/10/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
29/10/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,070.0000	1,100.0000	2.804	0	0	0
29/10/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,381.0000	1,365.0000	(1.159)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,578.0000	1,606.0000	1.774	0	0	0
29/10/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,069.0000	5,079.0000	0.197	0	0	0
29/10/2009	\$ / R 2010/06/14	4.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,756.0000	1,784.0000	1.595	0	0	0
29/10/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	34.0000	20.0000	(41.176)	0	0	0
29/10/2009	\$ / R 2010/06/14	14.10	Put	Currency Future	6,009.0000	6,018.0000	0.150	0	0	0
29/10/2009	\$ / R 2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/06/14	14.10	Call	Currency Future	25.0000	8.0000	(68.000)	0	0	0
29/10/2009	\$ / R 2010/06/14	3.60	Call	Currency Future	4,516.0000	4,491.0000	(0.554)	0	0	0
29/10/2009	\$ / R 2010/06/14	16.10	Put	Currency Future	7,997.0000	8,014.0000	0.213	0	0	0
29/10/2009	\$ / R 2010/06/14	16.10	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
29/10/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,076.0000	2,103.0000	1.301	0	0	0
29/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
29/10/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,354.0000	2,379.0000	1.062	0	0	0
29/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
29/10/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	7,947.0000	7,964.0000	0.214	0	0	0
29/10/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	158.0000	160.0000	1.266	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,675.0000	4,688.0000	0.278	0	0	0
29/10/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	44.0000	34.0000	(22.727)	0	0	0
29/10/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	27.0000	11.0000	(59.259)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
29/10/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	28.0000	12.0000	(57.143)	0	0	0
29/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,892.0000	1,919.0000	1.427	0	0	0
29/10/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	4,266.0000	4,241.0000	(0.586)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	3,696.0000	3,717.0000	0.568	0	0	0
29/10/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	5,662.0000	5,671.0000	0.159	0	0	0
29/10/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	10.0000	17.0000	70.000	0	0	0
29/10/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	85.0000	94.0000	10.588	0	0	0
29/10/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,250.0000	1,235.0000	(1.200)	0	0	0
29/10/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	13.0000	20.0000	53.846	0	0	0
29/10/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,179.0000	2,160.0000	(0.872)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
29/10/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	3,891.0000	3,912.0000	0.540	0	0	0
29/10/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,326.0000	2,307.0000	(0.817)	0	0	0
29/10/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	5,860.0000	5,869.0000	0.154	0	0	0
29/10/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	26.0000	10.0000	(61.538)	0	0	0
29/10/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
29/10/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,168.0000	3,147.0000	(0.663)	0	0	0
29/10/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	4,166.0000	4,142.0000	(0.576)	0	0	0
29/10/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,466.0000	4,441.0000	(0.560)	0	0	0
29/10/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
29/10/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	7,848.0000	7,864.0000	0.204	0	0	0
29/10/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,478.0000	4,493.0000	0.335	0	0	0
29/10/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	15.0000	5.0000	(66.667)	0	0	0
29/10/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,549.0000	7,564.0000	0.199	0	0	0
29/10/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	4,316.0000	4,291.0000	(0.579)	0	0	0
29/10/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,317.0000	3,296.0000	(0.633)	0	0	0
29/10/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	4,216.0000	4,192.0000	(0.569)	0	0	0
29/10/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	5,811.0000	5,820.0000	0.155	0	0	0
29/10/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	26.0000	10.0000	(61.538)	0	0	0
29/10/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	7,798.0000	7,814.0000	0.205	0	0	0
29/10/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
29/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	4,116.0000	4,092.0000	(0.583)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
29/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	7,898.0000	7,914.0000	0.203	0	0	0
29/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13			Currency Future	8.2517	8.2247	(0.327)	0.0000	0.0000	0
29/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	497.0000	530.0000	6.640	0	0	0
29/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	328.0000	356.0000	8.537	0	0	0
29/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	880.0000	880.0000	-	0	0	0
29/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	396.0000	426.0000	7.576	0	0	0
29/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	612.0000	621.0000	1.471	0	0	0
29/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	373.0000	402.0000	7.775	0	0	0
29/10/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	471.0000	503.0000	6.794	0	0	0
29/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	798.0000	801.0000	0.376	0	0	409
29/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	699.0000	705.0000	0.858	0	0	0
29/10/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	723.0000	728.0000	0.692	0	0	0
29/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	445.0000	477.0000	7.191	0	0	0
29/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	610.0000	647.0000	6.066	0	0	0
29/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	676.0000	683.0000	1.036	0	0	0
29/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	747.0000	752.0000	0.669	0	0	0
29/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	524.0000	558.0000	6.489	0	0	0
29/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	593.0000	603.0000	1.686	0	0	0
29/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	641.0000	678.0000	5.772	0	0	0
29/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	852.0000	853.0000	0.117	0	0	0
29/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	825.0000	827.0000	0.242	0	0	0
29/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	350.0000	378.0000	8.000	0	0	0
29/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	420.0000	451.0000	7.381	0	0	0
29/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	772.0000	776.0000	0.518	0	0	0
29/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	1,134.0000	1,127.0000	(0.617)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
29/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	7,682.0000	7,698.0000	0.208	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,989.0000	1,961.0000	(1.408)	0	0	0
29/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	654.0000	661.0000	1.070	0	0	0
29/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	7.0000	14.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,958.0000	2,939.0000	(0.642)	0	0	0
29/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	5,706.0000	5,729.0000	0.403	0	0	0
29/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	182.0000	202.0000	10.989	0	0	0
29/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	4,302.0000	4,277.0000	(0.581)	0	0	0
29/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
29/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	206.0000	211.0000	2.427	0	0	0
29/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,405.0000	3,384.0000	(0.617)	0	0	0
29/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	552.0000	587.0000	6.341	0	0	0
29/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	557.0000	568.0000	1.975	0	0	585
29/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	3,306.0000	3,285.0000	(0.635)	0	0	0
29/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,420.0000	2,397.0000	(0.950)	0	0	0
29/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
29/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	1,719.0000	1,754.0000	2.036	0	0	0
29/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	706.0000	743.0000	5.241	0	0	0
29/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,452.0000	4,426.0000	(0.584)	0	0	0
29/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,323.0000	2,299.0000	(1.033)	0	0	0
29/10/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	5,804.0000	5,827.0000	0.396	0	0	0
29/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/09/13	7.00	Call	Currency Future	1,370.0000	1,352.0000	(1.314)	0	0	0
29/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	798.0000	801.0000	0.376	0	0	0
29/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,402.0000	4,376.0000	(0.591)	0	0	0
29/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	396.0000	426.0000	7.576	0	0	0
29/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,496.0000	1,475.0000	(1.404)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	95.0000	100.0000	5.263	0	0	0
29/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,632.0000	7,649.0000	0.223	0	0	0
29/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,484.0000	7,500.0000	0.214	0	0	0
29/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
29/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,509.0000	5,532.0000	0.417	0	0	0
29/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/09/13	13.70	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
29/10/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	3,708.0000	3,736.0000	0.755	0	0	0
29/10/2009	\$ / R 2010/09/13	15.70	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
29/10/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
29/10/2009	\$ / R 2010/09/13	11.70	Put	Currency Future	3,564.0000	3,592.0000	0.786	0	0	0
29/10/2009	\$ / R 2010/09/13	11.70	Call	Currency Future	116.0000	117.0000	0.862	0	0	0
29/10/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	252.0000	259.0000	2.778	0	0	0
29/10/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	1,850.0000	1,884.0000	1.838	0	0	0
29/10/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,455.0000	3,433.0000	(0.637)	0	0	0
29/10/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	5,952.0000	5,975.0000	0.386	0	0	0
29/10/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R 2010/09/13	6.70	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
29/10/2009	\$ / R 2010/09/13	13.85	Put	Currency Future	5,657.0000	5,680.0000	0.407	0	0	0
29/10/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
29/10/2009	\$ / R 2010/09/13	5.80	Call	Currency Future	2,468.0000	2,446.0000	(0.891)	0	0	0
29/10/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	3,998.0000	4,025.0000	0.675	0	0	0
29/10/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	102.0000	109.0000	6.863	0	0	0
29/10/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	100.0000	100.0000	-	0	0	0
29/10/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,454.0000	1,434.0000	(1.376)	0	0	0
29/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
29/10/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
29/10/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,371.0000	2,348.0000	(0.970)	0	0	0
29/10/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	7,930.0000	7,946.0000	0.202	0	0	0
29/10/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	246.0000	253.0000	2.846	0	0	0
29/10/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
29/10/2009	\$ / R 2010/09/13	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	1,894.0000	1,928.0000	1.795	0	0	0
29/10/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/09/13	3.70	Call	Currency Future	4,552.0000	4,526.0000	(0.571)	0	0	0
29/10/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
29/10/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,118.0000	2,151.0000	1.558	0	0	0
29/10/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	3,757.0000	3,784.0000	0.719	0	0	0
29/10/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	146.0000	159.0000	8.904	0	0	0
29/10/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,583.0000	7,599.0000	0.211	0	0	0
29/10/2009	\$ / R 2010/09/13	4.70	Call	Currency Future	3,555.0000	3,532.0000	(0.647)	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
29/10/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	4,103.0000	4,078.0000	(0.609)	0	0	0
29/10/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,607.0000	5,631.0000	0.428	0	0	0
29/10/2009	\$ / R 2010/09/13	5.70	Call	Currency Future	2,566.0000	2,545.0000	(0.818)	0	0	0
29/10/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,073.0000	2,106.0000	1.592	0	0	0
29/10/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	88.0000	92.0000	4.545	0	0	0
29/10/2009	\$ / R 2010/09/13	4.70	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	225.0000	231.0000	2.667	0	0	0
29/10/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	220.0000	226.0000	2.727	0	0	0
29/10/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,953.0000	3,929.0000	(0.607)	0	0	0
29/10/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,539.0000	1,517.0000	(1.429)	0	0	0
29/10/2009	\$ / R 2010/09/13	6.70	Call	Currency Future	1,627.0000	1,603.0000	(1.475)	0	0	0
29/10/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	137.0000	148.0000	8.029	0	0	0
29/10/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	3,107.0000	3,087.0000	(0.644)	0	0	0
29/10/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
29/10/2009	\$ / R 2010/09/13	5.80	Put	Currency Future	17.0000	22.0000	29.412	0	0	0
29/10/2009	\$ / R 2010/09/13	5.70	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
29/10/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	102.0000	102.0000	-	0	0	0
29/10/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	2,131.0000	2,103.0000	(1.314)	0	0	0
29/10/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	2,036.0000	2,007.0000	(1.424)	0	0	0
29/10/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
29/10/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,356.0000	3,334.0000	(0.656)	0	0	0
29/10/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	3,950.0000	3,977.0000	0.684	0	0	0
29/10/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	5.0000	13.0000	160.000	0	0	0
29/10/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	6.0000	14.0000	133.333	0	0	0
29/10/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	258.0000	265.0000	2.713	0	0	0
29/10/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
29/10/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,248.0000	1,234.0000	(1.122)	0	0	0
29/10/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	3,008.0000	2,989.0000	(0.632)	0	0	0
29/10/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	112.0000	113.0000	0.893	0	0	0
29/10/2009	\$ / R 2010/09/13	7.00	Put	Currency Future	118.0000	127.0000	7.627	0	0	0
29/10/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	7,880.0000	7,896.0000	0.203	0	0	0
29/10/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
29/10/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	1,806.0000	1,841.0000	1.938	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/09/13	6.00	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
29/10/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
29/10/2009	\$ / R 2010/09/13	5.00	Put	Currency Future	4.0000	11.0000	175.000	0	0	0
29/10/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,352.0000	4,326.0000	(0.597)	0	0	0
29/10/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	3,660.0000	3,688.0000	0.765	0	0	0
29/10/2009	\$ / R 2010/09/13	6.00	Call	Currency Future	2,275.0000	2,250.0000	(1.099)	0	0	0
29/10/2009	\$ / R 2010/09/13	10.00	Call	Currency Future	235.0000	242.0000	2.979	0	0	0
29/10/2009	\$ / R 2010/09/13	10.00	Put	Currency Future	1,983.0000	2,017.0000	1.715	0	0	0
29/10/2009	\$ / R 2010/09/13	12.00	Call	Currency Future	105.0000	105.0000	-	0	0	0
29/10/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,412.0000	1,393.0000	(1.346)	0	0	0
29/10/2009	\$ / R 2010/09/13	16.00	Put	Currency Future	7,781.0000	7,797.0000	0.206	0	0	0
29/10/2009	\$ / R 2010/09/13	16.00	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
29/10/2009	\$ / R 2010/09/13	14.00	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
29/10/2009	\$ / R 2010/09/13	12.00	Put	Currency Future	3,853.0000	3,880.0000	0.701	0	0	0
29/10/2009	\$ / R 2010/09/13	9.70	Call	Currency Future	271.0000	278.0000	2.583	0	0	0
29/10/2009	\$ / R 2010/09/13	5.00	Call	Currency Future	3,256.0000	3,235.0000	(0.645)	0	0	0
29/10/2009	\$ / R 2010/09/13	4.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/09/13	11.75	Put	Currency Future	3,612.0000	3,640.0000	0.775	0	0	0
29/10/2009	\$ / R 2010/09/13	4.00	Call	Currency Future	4,252.0000	4,227.0000	(0.588)	0	0	0
29/10/2009	\$ / R 2010/09/13	11.75	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
29/10/2009	\$ / R 2010/09/13	9.75	Put	Currency Future	1,762.0000	1,797.0000	1.986	0	0	0
29/10/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	110.0000	118.0000	7.273	0	0	0
29/10/2009	\$ / R 2010/09/13	13.75	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
29/10/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	1,939.0000	1,972.0000	1.702	0	0	0
29/10/2009	\$ / R 2010/09/13	9.75	Call	Currency Future	264.0000	272.0000	3.030	0	0	0
29/10/2009	\$ / R 2010/09/13	13.75	Put	Currency Future	5,558.0000	5,582.0000	0.432	0	0	0
29/10/2009	\$ / R 2010/09/13	15.75	Put	Currency Future	7,533.0000	7,550.0000	0.226	0	0	0
29/10/2009	\$ / R 2010/09/13	15.75	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
29/10/2009	\$ / R 2010/09/13	6.75	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
29/10/2009	\$ / R 2010/09/13	6.75	Call	Currency Future	1,583.0000	1,560.0000	(1.453)	0	0	0
29/10/2009	\$ / R 2010/09/13	5.75	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
29/10/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
29/10/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
29/10/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	3,805.0000	3,832.0000	0.710	0	0	0
29/10/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	107.0000	107.0000	-	0	0	0
29/10/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/09/13	3.75	Call	Currency Future	4,502.0000	4,476.0000	(0.578)	0	0	0
29/10/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	5,755.0000	5,778.0000	0.400	0	0	0
29/10/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	5,903.0000	5,926.0000	0.390	0	0	0
29/10/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,517.0000	2,495.0000	(0.874)	0	0	0
29/10/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	240.0000	247.0000	2.917	0	0	0
29/10/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
29/10/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,288.0000	1,273.0000	(1.165)	0	0	0
29/10/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R 2010/09/13	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	3,505.0000	3,483.0000	(0.628)	0	0	0
29/10/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	7,731.0000	7,748.0000	0.220	0	0	0
29/10/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	4,003.0000	3,979.0000	(0.600)	0	0	0
29/10/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/10/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	1,169.0000	1,161.0000	(0.684)	0	0	0
29/10/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	168.0000	186.0000	10.714	0	0	0
29/10/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	210.0000	216.0000	2.857	0	0	0
29/10/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	230.0000	236.0000	2.609	0	0	0
29/10/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,051.0000	6,073.0000	0.364	0	0	0
29/10/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
29/10/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,028.0000	2,061.0000	1.627	0	0	0
29/10/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,029.0000	8,045.0000	0.199	0	0	0
29/10/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	3,901.0000	3,929.0000	0.718	0	0	0
29/10/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
29/10/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,209.0000	2,241.0000	1.449	0	0	0
29/10/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,095.0000	4,122.0000	0.659	0	0	0
29/10/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	7,831.0000	7,847.0000	0.204	0	0	0
29/10/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
29/10/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	5,854.0000	5,877.0000	0.393	0	0	0
29/10/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
29/10/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
29/10/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/10/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	103.0000	103.0000	-	0	0	0
29/10/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,100.0000	6,122.0000	0.361	0	0	0
29/10/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	127.0000	138.0000	8.661	0	0	0
29/10/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,079.0000	8,094.0000	0.186	0	0	0
29/10/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	5.0000	12.0000	140.000	0	0	0

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29/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,329.0000	1,312.0000	(1.279)	0	0	0
29/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	2,179.0000	2,152.0000	(1.239)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	95.0000	95.0000	-	0	0	0
29/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,254.0000	2,286.0000	1.420	0	0	0
29/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,144.0000	4,170.0000	0.627	0	0	0
29/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	4,202.0000	4,177.0000	(0.595)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	2,227.0000	2,201.0000	(1.167)	0	0	0
29/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	5.0000	11.0000	120.000	0	0	0
29/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	3,206.0000	3,186.0000	(0.624)	0	0	0
29/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,854.0000	3,830.0000	(0.623)	0	0	0
29/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	8.0000	16.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
29/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,177.0000	8,193.0000	0.196	0	0	0
29/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,860.0000	2,840.0000	(0.699)	0	0	0
29/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	3,157.0000	3,137.0000	(0.634)	0	0	0
29/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
29/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,198.0000	6,220.0000	0.355	0	0	0
29/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	4,153.0000	4,128.0000	(0.602)	0	0	0
29/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,897.0000	1,869.0000	(1.476)	0	0	0
29/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,240.0000	4,266.0000	0.613	0	0	0
29/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	1,066.0000	1,060.0000	(0.563)	0	0	0
29/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	45.0000	45.0000	-	0	0	0
29/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	196.0000	201.0000	2.551	0	0	0
29/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,344.0000	2,376.0000	1.365	0	0	0
29/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	214.0000	236.0000	10.280	0	0	0
29/10/2009	\$ / R	2010/09/13	6.20	Put	Currency Future	0.0000	29.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	4.20	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	5.20	Call	Currency Future	0.0000	3,038.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	4.20	Call	Currency Future	0.0000	4,029.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	5.20	Put	Currency Future	0.0000	13.0000	100.000	0	0	0



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29/10/2009	\$ / R	2010/09/13	8.20	Put	Currency Future	0.0000	616.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	7.20	Call	Currency Future	0.0000	1,196.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	6.20	Call	Currency Future	0.0000	2,054.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	10.20	Call	Currency Future	0.0000	221.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	10.20	Put	Currency Future	0.0000	2,196.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	12.20	Call	Currency Future	0.0000	98.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	16.20	Put	Currency Future	0.0000	7,995.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	7.20	Put	Currency Future	0.0000	171.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	14.20	Call	Currency Future	0.0000	49.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	14.20	Put	Currency Future	0.0000	6,024.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	8.20	Call	Currency Future	0.0000	641.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/09/13	12.20	Put	Currency Future	0.0000	4,074.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/12/13			Currency Future	8.3750	8.3480	(0.322)	0.0000	0.0000	0
29/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	799.0000	810.0000	1.377	0	0	0
29/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	444.0000	479.0000	7.883	0	0	0
29/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	777.0000	789.0000	1.544	0	0	0
29/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	602.0000	641.0000	6.478	0	0	0
29/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	574.0000	612.0000	6.620	0	0	0
29/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	893.0000	902.0000	1.008	0	0	0
29/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	919.0000	927.0000	0.871	0	0	0
29/10/2009	\$ / R	2010/12/13	8.35	Call	Currency Future	714.0000	729.0000	2.101	0	0	0
29/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	468.0000	504.0000	7.692	0	0	0
29/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	785.0000	827.0000	5.350	0	0	0
29/10/2009	\$ / R	2010/12/13	8.35	Put	Currency Future	689.0000	731.0000	6.096	0	0	0
29/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	752.0000	794.0000	5.585	0	0	0
29/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	677.0000	692.0000	2.216	0	0	0
29/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	494.0000	530.0000	7.287	0	0	0
29/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	869.0000	878.0000	1.036	0	0	0
29/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	720.0000	762.0000	5.833	0	0	0
29/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	660.0000	675.0000	2.273	0	0	0
29/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	695.0000	710.0000	2.158	0	0	0
29/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	845.0000	855.0000	1.183	0	0	0
29/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	734.0000	748.0000	1.907	0	0	0
29/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	659.0000	700.0000	6.222	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	520.0000	557.0000	7.115	0	0	0
29/10/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	945.0000	952.0000	0.741	0	0	0
29/10/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	420.0000	454.0000	8.095	0	0	0
29/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	142.0000	148.0000	4.225	0	0	0
29/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,167.0000	4,200.0000	0.792	0	0	0
29/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
29/10/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	851.0000	893.0000	4.935	0	0	0
29/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	183.0000	204.0000	11.475	0	0	0
29/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	151.0000	169.0000	11.921	0	0	0
29/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,358.0000	1,352.0000	(0.442)	0	0	0
29/10/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,476.0000	1,467.0000	(0.610)	0	0	0
29/10/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	818.0000	860.0000	5.134	0	0	0
29/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
29/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	3,737.0000	3,771.0000	0.910	0	0	0
29/10/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	626.0000	641.0000	2.396	0	0	117
29/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	2,218.0000	2,199.0000	(0.857)	0	0	0
29/10/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,359.0000	2,341.0000	(0.763)	0	0	0
29/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	9.0000	19.0000	111.111	0	0	0
29/10/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	302.0000	314.0000	3.974	0	0	0
29/10/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	320.0000	333.0000	4.063	0	0	0
29/10/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,176.0000	8,202.0000	0.318	0	0	0
29/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
29/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	157.0000	164.0000	4.459	0	0	0
29/10/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	643.0000	658.0000	2.333	0	0	0
29/10/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
29/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,127.0000	2,166.0000	1.834	0	0	0
29/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	1,995.0000	2,035.0000	2.005	0	0	0
29/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	1,282.0000	1,278.0000	(0.312)	0	0	0
29/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	268.0000	279.0000	4.104	0	0	0
29/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
29/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,531.0000	3,511.0000	(0.566)	0	0	0
29/10/2009	\$ / R 2010/12/13	12.35	Put	Currency Future	4,120.0000	4,153.0000	0.801	0	0	0
29/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
29/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	50.0000	56.0000	12.000	0	0	0
29/10/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	546.0000	584.0000	6.960	0	0	0
29/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,393.0000	2,431.0000	1.588	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	3,976.0000	4,009.0000	0.830	0	0	0
29/10/2009	\$ / R	2010/12/13	4.85	Put	Currency Future	6.0000	13.0000	116.667	0	0	0
29/10/2009	\$ / R	2010/12/13	12.35	Call	Currency Future	145.0000	151.0000	4.138	0	0	0
29/10/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	3,832.0000	3,866.0000	0.887	0	0	0
29/10/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	2,125.0000	2,104.0000	(0.988)	0	0	0
29/10/2009	\$ / R	2010/12/13	5.85	Call	Currency Future	2,550.0000	2,533.0000	(0.667)	0	0	0
29/10/2009	\$ / R	2010/12/13	10.35	Put	Currency Future	2,260.0000	2,299.0000	1.726	0	0	0
29/10/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	5,766.0000	5,796.0000	0.520	0	0	0
29/10/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	10.0000	19.0000	90.000	0	0	0
29/10/2009	\$ / R	2010/12/13	5.85	Put	Currency Future	25.0000	35.0000	40.000	0	0	0
29/10/2009	\$ / R	2010/12/13	10.35	Call	Currency Future	285.0000	297.0000	4.211	0	0	0
29/10/2009	\$ / R	2010/12/13	5.05	Put	Currency Future	8.0000	16.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	3,085.0000	3,067.0000	(0.583)	0	0	0
29/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	821.0000	832.0000	1.340	0	0	0
29/10/2009	\$ / R	2010/12/13	6.85	Call	Currency Future	1,640.0000	1,626.0000	(0.854)	0	0	0
29/10/2009	\$ / R	2010/12/13	7.35	Put	Currency Future	220.0000	244.0000	10.909	0	0	0
29/10/2009	\$ / R	2010/12/13	4.05	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	291.0000	302.0000	3.780	0	0	0
29/10/2009	\$ / R	2010/12/13	3.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/12/13	7.35	Call	Currency Future	1,245.0000	1,242.0000	(0.241)	0	0	0
29/10/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
29/10/2009	\$ / R	2010/12/13	9.85	Call	Currency Future	347.0000	361.0000	4.035	0	0	0
29/10/2009	\$ / R	2010/12/13	4.35	Call	Currency Future	4,029.0000	4,007.0000	(0.546)	0	0	0
29/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,216.0000	2,254.0000	1.715	0	0	0
29/10/2009	\$ / R	2010/12/13	6.85	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
29/10/2009	\$ / R	2010/12/13	6.35	Call	Currency Future	2,079.0000	2,057.0000	(1.058)	0	0	0
29/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,072.0000	4,105.0000	0.810	0	0	0
29/10/2009	\$ / R	2010/12/13	3.85	Call	Currency Future	4,526.0000	4,500.0000	(0.574)	0	0	0
29/10/2009	\$ / R	2010/12/13	6.35	Put	Currency Future	54.0000	59.0000	9.259	0	0	0
29/10/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	3,333.0000	3,314.0000	(0.570)	0	0	0
29/10/2009	\$ / R	2010/12/13	14.35	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
29/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	7,980.0000	8,006.0000	0.326	0	0	0
29/10/2009	\$ / R	2010/12/13	14.35	Put	Currency Future	6,061.0000	6,090.0000	0.478	0	0	0
29/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
29/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	7,584.0000	7,611.0000	0.356	0	0	0
29/10/2009	\$ / R	2010/12/13	16.35	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,011.0000	6,041.0000	0.499	0	0	0
29/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	1,908.0000	1,949.0000	2.149	0	0	0
29/10/2009	\$ / R 2010/12/13	15.90	Call	Currency Future	59.0000	59.0000	-	0	0	0
29/10/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,326.0000	4,302.0000	(0.555)	0	0	0
29/10/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
29/10/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	5,620.0000	5,649.0000	0.516	0	0	0
29/10/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	8,029.0000	8,055.0000	0.324	0	0	0
29/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	147.0000	153.0000	4.082	0	0	0
29/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	1,822.0000	1,863.0000	2.250	0	0	0
29/10/2009	\$ / R 2010/12/13	4.35	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
29/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	4,078.0000	4,056.0000	(0.539)	0	0	0
29/10/2009	\$ / R 2010/12/13	5.35	Put	Currency Future	10.0000	20.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	57.0000	57.0000	-	0	0	0
29/10/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	207.0000	230.0000	11.111	0	0	0
29/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,634.0000	7,660.0000	0.341	0	0	0
29/10/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	7.0000	15.0000	114.286	0	0	0
29/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
29/10/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	630.0000	670.0000	6.349	0	0	0
29/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,432.0000	3,413.0000	(0.554)	0	0	0
29/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,668.0000	5,698.0000	0.529	0	0	0
29/10/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	755.0000	768.0000	1.722	0	0	0
29/10/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
29/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	4,128.0000	4,105.0000	(0.557)	0	0	0
29/10/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,426.0000	4,401.0000	(0.565)	0	0	0
29/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	167.0000	174.0000	4.192	0	0	0
29/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,454.0000	2,437.0000	(0.693)	0	0	0
29/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,642.0000	3,676.0000	0.934	0	0	0
29/10/2009	\$ / R 2010/12/13	5.35	Call	Currency Future	3,035.0000	3,018.0000	(0.560)	0	0	0
29/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	3,134.0000	3,117.0000	(0.542)	0	0	0
29/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,558.0000	1,546.0000	(0.770)	0	0	0
29/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
29/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
29/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	29.0000	39.0000	34.483	0	0	0
29/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	333.0000	347.0000	4.204	0	0	0
29/10/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	138.0000	144.0000	4.348	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	133.0000	148.0000	11.278	0	0	0
29/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	9.0000	18.0000	100.000	0	0	0
29/10/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
29/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	7,732.0000	7,759.0000	0.349	0	0	0
29/10/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	3,184.0000	3,166.0000	(0.565)	0	0	0
29/10/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,207.0000	6,236.0000	0.467	0	0	0
29/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	4,177.0000	4,154.0000	(0.551)	0	0	0
29/10/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,263.0000	4,296.0000	0.774	0	0	0
29/10/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	272.0000	300.0000	10.294	0	0	0
29/10/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
29/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,535.0000	7,562.0000	0.358	0	0	0
29/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	60.0000	60.0000	-	0	0	0
29/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,571.0000	5,601.0000	0.539	0	0	0
29/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	162.0000	169.0000	4.321	0	0	0
29/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	34.0000	43.0000	26.471	0	0	0
29/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	1,952.0000	1,992.0000	2.049	0	0	0
29/10/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	327.0000	340.0000	3.976	0	0	0
29/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	142.0000	158.0000	11.268	0	0	0
29/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
29/10/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,689.0000	3,723.0000	0.922	0	0	0
29/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	3,785.0000	3,818.0000	0.872	0	0	0
29/10/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	1,865.0000	1,906.0000	2.198	0	0	0
29/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	5,717.0000	5,747.0000	0.525	0	0	0
29/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	7,683.0000	7,710.0000	0.351	0	0	0
29/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
29/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	155.0000	162.0000	4.516	0	0	0
29/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,517.0000	1,506.0000	(0.725)	0	0	0
29/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,039.0000	2,078.0000	1.913	0	0	0
29/10/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	58.0000	58.0000	-	0	0	0
29/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	314.0000	326.0000	3.822	0	0	0
29/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,407.0000	2,389.0000	(0.748)	0	0	0
29/10/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,482.0000	3,462.0000	(0.574)	0	0	0
29/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	3,880.0000	3,914.0000	0.876	0	0	0
29/10/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	164.0000	171.0000	4.268	0	0	0
29/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
29/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	32.0000	41.0000	28.125	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,476.0000	4,451.0000	(0.559)	0	0	0
29/10/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	5,815.0000	5,845.0000	0.516	0	0	0
29/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	7,782.0000	7,808.0000	0.334	0	0	0
29/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
29/10/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	161.0000	180.0000	11.801	0	0	0
29/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,436.0000	1,428.0000	(0.557)	0	0	0
29/10/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
29/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	37.0000	46.0000	24.324	0	0	0
29/10/2009	\$ / R	2010/12/13	5.00	Call	Currency Future	3,382.0000	3,363.0000	(0.562)	0	0	0
29/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	2,312.0000	2,294.0000	(0.779)	0	0	0
29/10/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	7.0000	15.0000	114.286	0	0	0
29/10/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	4,376.0000	4,352.0000	(0.548)	0	0	0
29/10/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	2,171.0000	2,151.0000	(0.921)	0	0	0
29/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	5,913.0000	5,943.0000	0.507	0	0	0
29/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	83.0000	85.0000	2.410	0	0	0
29/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	7.0000	14.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,349.0000	2,387.0000	1.618	0	0	0
29/10/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	4,277.0000	4,253.0000	(0.561)	0	0	0
29/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
29/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	140.0000	146.0000	4.286	0	0	0
29/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	8.0000	16.0000	100.000	0	0	0
29/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,215.0000	4,248.0000	0.783	0	0	0
29/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	3,283.0000	3,264.0000	(0.579)	0	0	0
29/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,127.0000	8,153.0000	0.320	0	0	0
29/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,502.0000	2,485.0000	(0.679)	0	0	0
29/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,158.0000	6,187.0000	0.471	0	0	0
29/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
29/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	254.0000	281.0000	10.630	0	0	0
29/10/2009	\$ / R	2010/12/13	6.90	Call	Currency Future	1,599.0000	1,586.0000	(0.813)	0	0	0
29/10/2009	\$ / R	2010/12/13	6.90	Put	Currency Future	124.0000	138.0000	11.290	0	0	0
29/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
29/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	340.0000	354.0000	4.118	0	0	0
29/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	1,179.0000	1,179.0000	-	0	0	0
29/10/2009	\$ / R	2010/12/13	5.90	Put	Currency Future	27.0000	37.0000	37.037	0	0	0
29/10/2009	\$ / R	2010/12/13	4.15	Put	Currency Future	2.0000	5.0000	150.000	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
29/10/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	274.0000	285.0000	4.015	0	0	0
29/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	3,233.0000	3,215.0000	(0.557)	0	0	0
29/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,988.0000	1,968.0000	(1.006)	0	0	0
29/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	8.0000	17.0000	112.500	0	0	0
29/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	63.0000	70.0000	11.111	0	0	0
29/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	2,265.0000	2,246.0000	(0.839)	0	0	0
29/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,109.0000	6,139.0000	0.491	0	0	0
29/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
29/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
29/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,078.0000	8,104.0000	0.322	0	0	0
29/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,397.0000	1,390.0000	(0.501)	0	0	0
29/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
29/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
29/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,929.0000	3,907.0000	(0.560)	0	0	0
29/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,304.0000	2,343.0000	1.693	0	0	0
29/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	12.0000	22.0000	83.333	0	0	0
29/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,937.0000	2,920.0000	(0.579)	0	0	0
29/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	4,227.0000	4,203.0000	(0.568)	0	0	0
29/10/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	69.0000	76.0000	10.145	0	0	0
29/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	1,147.0000	1,148.0000	0.087	0	0	0
29/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	13.0000	24.0000	84.615	0	0	0
29/10/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	7,881.0000	7,907.0000	0.330	0	0	0
29/10/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
29/10/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	56.0000	56.0000	-	0	0	0
29/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	7,831.0000	7,858.0000	0.345	0	0	0
29/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,944.0000	1,924.0000	(1.029)	0	0	0
29/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,979.0000	3,957.0000	(0.553)	0	0	0
29/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,986.0000	2,969.0000	(0.569)	0	0	0
29/10/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	5,864.0000	5,894.0000	0.512	0	0	0
29/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	279.0000	291.0000	4.301	0	0	0
29/10/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
29/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	236.0000	262.0000	11.017	0	0	0
29/10/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	3,928.0000	3,961.0000	0.840	0	0	0
29/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
29/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	7,930.0000	7,957.0000	0.340	0	0	0
29/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	153.0000	159.0000	3.922	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	1,211.0000	1,210.0000	(0.083)	0	0	0
29/10/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	5,962.0000	5,992.0000	0.503	0	0	0
29/10/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	2,033.0000	2,012.0000	(1.033)	0	0	0
29/10/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,320.0000	1,315.0000	(0.379)	0	0	0
29/10/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	11.0000	21.0000	90.909	0	0	0
29/10/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	195.0000	217.0000	11.282	0	0	0
29/10/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	58.0000	64.0000	10.345	0	0	0
29/10/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	296.0000	308.0000	4.054	0	0	0
29/10/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,171.0000	2,210.0000	1.796	0	0	0
29/10/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	172.0000	192.0000	11.628	0	0	0
29/10/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	149.0000	155.0000	4.027	0	0	0
29/10/2009	\$ / R	2010/12/13	10.15	Put	Currency Future	2,083.0000	2,122.0000	1.872	0	0	0
29/10/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	55.0000	55.0000	-	0	0	0
29/10/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	308.0000	320.0000	3.896	0	0	0
29/10/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
29/10/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,024.0000	4,057.0000	0.820	0	0	0
29/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,879.0000	3,858.0000	(0.541)	0	0	0
29/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
29/10/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,888.0000	2,872.0000	(0.554)	0	0	0
29/10/2009	£ / R	2009/12/14			Currency Future	12.8449	12.9612	0.905	12.9900	12.8800	38,340
29/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	154.0000	133.0000	(13.636)	0	0	0
29/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,595.0000	4,711.0000	2.524	0	0	0
29/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,456.0000	8,340.0000	(1.372)	0	0	0
29/10/2009	£ / R	2009/12/14	16.50	Put	Currency Future	3,662.0000	3,549.0000	(3.086)	0	0	0
29/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	189.0000	164.0000	(13.228)	0	0	0
29/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	85.0000	111.0000	30.588	0	0	0
29/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	900.0000	1,015.0000	12.778	0	0	0
29/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,011.0000	2,126.0000	5.719	0	0	0
29/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
29/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	7,606.0000	7,490.0000	(1.525)	0	0	0
29/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,445.0000	4,561.0000	2.610	0	0	0
29/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,456.0000	6,340.0000	(1.797)	0	0	0
29/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	484.0000	576.0000	19.008	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,945.0000	5,061.0000	2.346	0	0	0
29/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	275.0000	242.0000	(12.000)	0	0	0
29/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,797.0000	3,913.0000	3.055	0	0	0
29/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,808.0000	4,693.0000	(2.392)	0	0	0
29/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,547.0000	3,663.0000	3.270	0	0	0
29/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	511.0000	453.0000	(11.350)	0	0	0
29/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,995.0000	5,111.0000	2.322	0	0	0
29/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,819.0000	2,707.0000	(3.973)	0	0	0
29/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,895.0000	5,011.0000	2.370	0	0	0
29/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,999.0000	3,115.0000	3.868	0	0	0
29/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,552.0000	2,668.0000	4.545	0	0	0
29/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,356.0000	8,240.0000	(1.388)	0	0	0
29/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	771.0000	875.0000	13.489	0	0	0
29/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,001.0000	914.0000	(8.691)	0	0	0
29/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
29/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,497.0000	3,614.0000	3.346	0	0	0
29/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,770.0000	2,658.0000	(4.043)	0	0	0
29/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,721.0000	2,608.0000	(4.153)	0	0	0
29/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,607.0000	5,491.0000	(2.069)	0	0	0
29/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	370.0000	453.0000	22.432	0	0	0
29/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,800.0000	2,916.0000	4.143	0	0	0
29/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	76.0000	64.0000	(15.789)	0	0	0
29/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	51.0000	66.0000	29.412	0	0	0
29/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
29/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
29/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,414.0000	3,300.0000	(3.339)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,356.0000	6,240.0000	(1.825)	0	0	0
29/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,706.0000	8,589.0000	(1.344)	0	0	0
29/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,306.0000	7,190.0000	(1.588)	0	0	0
29/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	230.0000	201.0000	(12.609)	0	0	0
29/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
29/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
29/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	115.0000	150.0000	30.435	0	0	0
29/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	95.0000	125.0000	31.579	0	0	0
29/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,457.0000	5,342.0000	(2.107)	0	0	0
29/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,116.0000	3,003.0000	(3.626)	0	0	0
29/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,377.0000	2,265.0000	(4.712)	0	0	0
29/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,475.0000	2,363.0000	(4.525)	0	0	0
29/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	297.0000	373.0000	25.589	0	0	0
29/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,817.0000	1,931.0000	6.274	0	0	0
29/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,506.0000	1,405.0000	(6.707)	0	0	0
29/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	549.0000	644.0000	17.304	0	0	0
29/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	37.0000	48.0000	29.730	0	0	0
29/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	352.0000	312.0000	(11.364)	0	0	0
29/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	947.0000	1,062.0000	12.144	0	0	0
29/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	220.0000	283.0000	28.636	0	0	0
29/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	299.0000	264.0000	(11.706)	0	0	0
29/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,463.0000	3,350.0000	(3.263)	0	0	0
29/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	80.0000	104.0000	30.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
29/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	86.0000	73.0000	(15.116)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	870.0000	789.0000	(9.310)	0	0	0
29/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,090.0000	1,000.0000	(8.257)	0	0	0
29/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,968.0000	2,855.0000	(3.807)	0	0	0
29/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
29/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,406.0000	7,290.0000	(1.566)	0	0	0
29/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	8.50	Call	Currency Future	4,345.0000	4,461.0000	2.670	0	0	0
29/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	409.0000	365.0000	(10.758)	0	0	0
29/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	475.0000	422.0000	(11.158)	0	0	0
29/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,459.0000	4,345.0000	(2.557)	0	0	0
29/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	63.0000	83.0000	31.746	0	0	0
29/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,563.0000	3,449.0000	(3.200)	0	0	0
29/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,348.0000	3,464.0000	3.465	0	0	0
29/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,647.0000	3,763.0000	3.181	0	0	0
29/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,398.0000	3,514.0000	3.414	0	0	0
29/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,695.0000	4,811.0000	2.471	0	0	0
29/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	254.0000	326.0000	28.346	0	0	0
29/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	138.0000	119.0000	(13.768)	0	0	0
29/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,412.0000	1,313.0000	(7.011)	0	0	0
29/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	18.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	71.0000	93.0000	30.986	0	0	0
29/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
29/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
29/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,318.0000	1,221.0000	(7.360)	0	0	0
29/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,360.0000	4,245.0000	(2.638)	0	0	0
29/10/2009	£ / R	2009/12/14	18.50	Put	Currency Future	5,657.0000	5,541.0000	(2.051)	0	0	0
29/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	9.0000	12.0000	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
29/10/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,055.0000	8,939.0000	(1.281)	0	0	0
29/10/2009	£ / R 2009/12/14	13.35	Put	Currency Future	663.0000	594.0000	(10.407)	0	0	0
29/10/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,137.0000	1,252.0000	10.114	0	0	0
29/10/2009	£ / R 2009/12/14	12.80	Call	Currency Future	344.0000	425.0000	23.547	0	0	0
29/10/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,524.0000	2,412.0000	(4.437)	0	0	0
29/10/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,041.0000	1,156.0000	11.047	0	0	0
29/10/2009	£ / R 2009/12/14	14.20	Call	Currency Future	57.0000	74.0000	29.825	0	0	0
29/10/2009	£ / R 2009/12/14	18.25	Put	Currency Future	5,407.0000	5,292.0000	(2.127)	0	0	0
29/10/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,651.0000	2,767.0000	4.376	0	0	0
29/10/2009	£ / R 2009/12/14	17.55	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
29/10/2009	£ / R 2009/12/14	16.15	Put	Currency Future	3,314.0000	3,201.0000	(3.410)	0	0	0
29/10/2009	£ / R 2009/12/14	12.65	Call	Currency Future	424.0000	512.0000	20.755	0	0	0
29/10/2009	£ / R 2009/12/14	13.45	Call	Currency Future	139.0000	181.0000	30.216	0	0	0
29/10/2009	£ / R 2009/12/14	13.20	Call	Currency Future	192.0000	248.0000	29.167	0	0	0
29/10/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,756.0000	6,640.0000	(1.717)	0	0	0
29/10/2009	£ / R 2009/12/14	11.85	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
29/10/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,135.0000	1,043.0000	(8.106)	0	0	0
29/10/2009	£ / R 2009/12/14	18.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,670.0000	1,785.0000	6.886	0	0	0
29/10/2009	£ / R 2009/12/14	20.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,404.0000	2,520.0000	4.825	0	0	0
29/10/2009	£ / R 2009/12/14	10.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/10/2009	£ / R 2009/12/14	12.40	Call	Currency Future	583.0000	680.0000	16.638	0	0	0
29/10/2009	£ / R 2009/12/14	13.45	Put	Currency Future	744.0000	670.0000	(9.946)	0	0	0
29/10/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,545.0000	4,661.0000	2.552	0	0	0
29/10/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,856.0000	8,739.0000	(1.321)	0	0	0
29/10/2009	£ / R 2009/12/14	15.85	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
29/10/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,279.0000	2,168.0000	(4.871)	0	0	0
29/10/2009	£ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	11.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/10/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,708.0000	4,594.0000	(2.421)	0	0	0
29/10/2009	£ / R 2009/12/14	18.15	Put	Currency Future	5,307.0000	5,192.0000	(2.167)	0	0	0
29/10/2009	£ / R 2009/12/14	10.90	Call	Currency Future	1,963.0000	2,077.0000	5.807	0	0	0
29/10/2009	£ / R 2009/12/14	11.30	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
29/10/2009	£ / R 2009/12/14	17.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	£ / R 2009/12/14	17.85	Put	Currency Future	5,008.0000	4,893.0000	(2.296)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,181.0000	2,071.0000	(5.044)	0	0	0
29/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,706.0000	6,590.0000	(1.730)	0	0	0
29/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
29/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	148.0000	193.0000	30.405	0	0	0
29/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,089.0000	1,204.0000	10.560	0	0	0
29/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,793.0000	1,687.0000	(5.912)	0	0	0
29/10/2009	£ / R	2009/12/14	20.50	Put	Currency Future	7,656.0000	7,540.0000	(1.515)	0	0	0
29/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,318.0000	1,221.0000	(7.360)	0	0	0
29/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
29/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
29/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,329.0000	1,444.0000	8.653	0	0	0
29/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,067.0000	2,954.0000	(3.684)	0	0	0
29/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,395.0000	4,511.0000	2.639	0	0	0
29/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	703.0000	631.0000	(10.242)	0	0	0
29/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,049.0000	3,165.0000	3.805	0	0	0
29/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,806.0000	6,690.0000	(1.704)	0	0	0
29/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,356.0000	7,240.0000	(1.577)	0	0	0
29/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,006.0000	6,890.0000	(1.656)	0	0	0
29/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,793.0000	1,687.0000	(5.912)	0	0	0
29/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	85.0000	111.0000	30.588	0	0	0
29/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,426.0000	1,541.0000	8.065	0	0	0
29/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
29/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	957.0000	872.0000	(8.882)	0	0	0
29/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	158.0000	205.0000	29.747	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,957.0000	5,841.0000	(1.947)	0	0	0
29/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,005.0000	8,889.0000	(1.288)	0	0	0
29/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
29/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,744.0000	1,639.0000	(6.021)	0	0	0
29/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,306.0000	2,421.0000	4.987	0	0	0
29/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	252.0000	221.0000	(12.302)	0	0	0
29/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	101.0000	133.0000	31.683	0	0	0
29/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,572.0000	1,687.0000	7.316	0	0	0
29/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,357.0000	5,242.0000	(2.147)	0	0	0
29/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	37.0000	48.0000	29.730	0	0	0
29/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,056.0000	6,940.0000	(1.644)	0	0	0
29/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	3,613.0000	3,499.0000	(3.155)	0	0	0
29/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	396.0000	482.0000	21.717	0	0	0
29/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	475.0000	422.0000	(11.158)	0	0	0
29/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	205.0000	264.0000	28.780	0	0	0
29/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,456.0000	7,340.0000	(1.556)	0	0	0
29/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,017.0000	2,904.0000	(3.745)	0	0	0
29/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
29/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,230.0000	2,119.0000	(4.978)	0	0	0
29/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	220.0000	283.0000	28.636	0	0	0
29/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,148.0000	3,265.0000	3.717	0	0	0
29/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,986.0000	1,878.0000	(5.438)	0	0	0
29/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,090.0000	1,000.0000	(8.257)	0	0	0
29/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,949.0000	3,066.0000	3.967	0	0	0
29/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	853.0000	968.0000	13.482	0	0	0
29/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	785.0000	709.0000	(9.682)	0	0	0
29/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,806.0000	8,689.0000	(1.329)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,889.0000	1,782.0000	(5.664)	0	0	0
29/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,180.0000	1,087.0000	(7.881)	0	0	0
29/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,955.0000	8,839.0000	(1.295)	0	0	0
29/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	124.0000	106.0000	(14.516)	0	0	0
29/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
29/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	731.0000	834.0000	14.090	0	0	0
29/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	63.0000	83.0000	31.746	0	0	0
29/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,158.0000	2,273.0000	5.329	0	0	0
29/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
29/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	60.0000	78.0000	30.000	0	0	0
29/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
29/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	547.0000	486.0000	(11.152)	0	0	0
29/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
29/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,956.0000	6,840.0000	(1.668)	0	0	0
29/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,230.0000	2,119.0000	(4.978)	0	0	0
29/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,185.0000	1,300.0000	9.705	0	0	0
29/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,106.0000	6,990.0000	(1.632)	0	0	0
29/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	75.0000	98.0000	30.667	0	0	0
29/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,058.0000	4,943.0000	(2.274)	0	0	0
29/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	619.0000	717.0000	15.832	0	0	0
29/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
29/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,557.0000	5,441.0000	(2.087)	0	0	0
29/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,132.0000	2,022.0000	(5.159)	0	0	0
29/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,060.0000	2,175.0000	5.583	0	0	0
29/10/2009	£ / R	2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,210.0000	4,096.0000	(2.708)	0	0	0
29/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	130.0000	170.0000	30.769	0	0	0
29/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
29/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,858.0000	4,743.0000	(2.367)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,108.0000	4,992.0000	(2.271)	0	0	0
29/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,509.0000	4,395.0000	(2.528)	0	0	0
29/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,365.0000	1,267.0000	(7.179)	0	0	0
29/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,206.0000	8,090.0000	(1.414)	0	0	0
29/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	655.0000	755.0000	15.267	0	0	0
29/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	994.0000	1,109.0000	11.569	0	0	0
29/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,856.0000	6,740.0000	(1.692)	0	0	0
29/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	39.0000	50.0000	28.205	0	0	0
29/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	110.0000	94.0000	(14.545)	0	0	0
29/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,507.0000	5,392.0000	(2.088)	0	0	0
29/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,906.0000	6,790.0000	(1.680)	0	0	0
29/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,506.0000	6,390.0000	(1.783)	0	0	0
29/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	60.0000	78.0000	30.000	0	0	0
29/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,958.0000	4,843.0000	(2.319)	0	0	0
29/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	8,756.0000	8,639.0000	(1.336)	0	0	0
29/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,447.0000	3,564.0000	3.394	0	0	0
29/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,364.0000	3,251.0000	(3.359)	0	0	0
29/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,011.0000	3,897.0000	(2.842)	0	0	0
29/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,328.0000	2,217.0000	(4.768)	0	0	0
29/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	209.0000	182.0000	(12.919)	0	0	0
29/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	90.0000	118.0000	31.111	0	0	0
29/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,869.0000	2,756.0000	(3.939)	0	0	0
29/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	39.0000	50.0000	28.205	0	0	0
29/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,206.0000	6,091.0000	(1.853)	0	0	0
29/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,559.0000	4,444.0000	(2.522)	0	0	0
29/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,207.0000	2,323.0000	5.256	0	0	0
29/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,762.0000	3,648.0000	(3.030)	0	0	0
29/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,906.0000	8,789.0000	(1.314)	0	0	0
29/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,524.0000	1,639.0000	7.546	0	0	0
29/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,841.0000	1,734.0000	(5.812)	0	0	0
29/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,845.0000	4,961.0000	2.394	0	0	0
29/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	516.0000	609.0000	18.023	0	0	0
29/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	703.0000	631.0000	(10.242)	0	0	0
29/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
29/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,645.0000	4,761.0000	2.497	0	0	0
29/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,260.0000	4,146.0000	(2.676)	0	0	0
29/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,365.0000	1,267.0000	(7.179)	0	0	0
29/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
29/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,573.0000	2,461.0000	(4.353)	0	0	0
29/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	148.0000	193.0000	30.405	0	0	0
29/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,198.0000	3,314.0000	3.627	0	0	0
29/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,257.0000	5,142.0000	(2.188)	0	0	0
29/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	130.0000	170.0000	30.769	0	0	0
29/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,556.0000	7,440.0000	(1.535)	0	0	0
29/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,503.0000	2,619.0000	4.634	0	0	0
29/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,750.0000	2,867.0000	4.255	0	0	0
29/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,938.0000	1,830.0000	(5.573)	0	0	0
29/10/2009	£ / R	2009/12/14	16.50	Call	Currency Future	7.0000	10.0000	42.857	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
29/10/2009	£ / R 2009/12/14	21.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	£ / R 2009/12/14	12.60	Call	Currency Future	454.0000	543.0000	19.604	0	0	0
29/10/2009	£ / R 2009/12/14	12.90	Put	Currency Future	352.0000	312.0000	(11.364)	0	0	0
29/10/2009	£ / R 2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,908.0000	4,793.0000	(2.343)	0	0	0
29/10/2009	£ / R 2009/12/14	13.50	Put	Currency Future	785.0000	709.0000	(9.682)	0	0	0
29/10/2009	£ / R 2009/12/14	14.85	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
29/10/2009	£ / R 2009/12/14	10.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	10.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	15.15	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
29/10/2009	£ / R 2009/12/14	17.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
29/10/2009	£ / R 2009/12/14	12.90	Call	Currency Future	297.0000	373.0000	25.589	0	0	0
29/10/2009	£ / R 2009/12/14	15.40	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	£ / R 2009/12/14	12.10	Put	Currency Future	67.0000	60.0000	(10.448)	0	0	0
29/10/2009	£ / R 2009/12/14	17.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,035.0000	1,926.0000	(5.356)	0	0	0
29/10/2009	£ / R 2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	19.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,841.0000	1,734.0000	(5.812)	0	0	0
29/10/2009	£ / R 2009/12/14	9.60	Call	Currency Future	3,248.0000	3,364.0000	3.571	0	0	0
29/10/2009	£ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,475.0000	1,590.0000	7.797	0	0	0
29/10/2009	£ / R 2009/12/14	12.25	Call	Currency Future	693.0000	794.0000	14.574	0	0	0
29/10/2009	£ / R 2009/12/14	18.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,918.0000	2,805.0000	(3.873)	0	0	0
29/10/2009	£ / R 2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	14.75	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
29/10/2009	£ / R 2009/12/14	9.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	13.60	Call	Currency Future	115.0000	150.0000	30.435	0	0	0
29/10/2009	£ / R 2009/12/14	17.60	Put	Currency Future	4,758.0000	4,644.0000	(2.396)	0	0	0
29/10/2009	£ / R 2009/12/14	9.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	£ / R 2009/12/14	11.65	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
29/10/2009	£ / R 2009/12/14	18.60	Put	Currency Future	5,757.0000	5,641.0000	(2.015)	0	0	0
29/10/2009	£ / R 2009/12/14	12.10	Call	Currency Future	812.0000	921.0000	13.424	0	0	0
29/10/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,099.0000	3,215.0000	3.743	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,506.0000	8,390.0000	(1.364)	0	0	0
29/10/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,256.0000	8,140.0000	(1.405)	0	0	0
29/10/2009	£ / R 2009/12/14	15.05	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
29/10/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,298.0000	3,414.0000	3.517	0	0	0
29/10/2009	£ / R 2009/12/14	13.60	Put	Currency Future	870.0000	789.0000	(9.310)	0	0	0
29/10/2009	£ / R 2009/12/14	9.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	16.00	Put	Currency Future	3,166.0000	3,053.0000	(3.569)	0	0	0
29/10/2009	£ / R 2009/12/14	10.40	Call	Currency Future	2,453.0000	2,569.0000	4.729	0	0	0
29/10/2009	£ / R 2009/12/14	12.25	Put	Currency Future	98.0000	83.0000	(15.306)	0	0	0
29/10/2009	£ / R 2009/12/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,256.0000	2,372.0000	5.142	0	0	0
29/10/2009	£ / R 2009/12/14	9.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,256.0000	6,141.0000	(1.838)	0	0	0
29/10/2009	£ / R 2009/12/14	14.65	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
29/10/2009	£ / R 2009/12/14	11.60	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
29/10/2009	£ / R 2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	12.50	Put	Currency Future	171.0000	148.0000	(13.450)	0	0	0
29/10/2009	£ / R 2009/12/14	10.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R 2009/12/14	13.25	Call	Currency Future	180.0000	233.0000	29.444	0	0	0
29/10/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,656.0000	8,539.0000	(1.352)	0	0	0
29/10/2009	£ / R 2009/12/14	16.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
29/10/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,109.0000	2,224.0000	5.453	0	0	0
29/10/2009	£ / R 2009/12/14	11.10	Call	Currency Future	1,768.0000	1,882.0000	6.448	0	0	0
29/10/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,744.0000	1,639.0000	(6.021)	0	0	0
29/10/2009	£ / R 2009/12/14	12.95	Call	Currency Future	275.0000	349.0000	26.909	0	0	0
29/10/2009	£ / R 2009/12/14	11.60	Call	Currency Future	1,281.0000	1,396.0000	8.977	0	0	0
29/10/2009	£ / R 2009/12/14	16.00	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	£ / R 2009/12/14	11.40	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
29/10/2009	£ / R 2009/12/14	13.20	Call	Currency Future	192.0000	248.0000	29.167	0	0	0
29/10/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,233.0000	1,348.0000	9.327	0	0	0
29/10/2009	£ / R 2009/12/14	8.60	Call	Currency Future	4,245.0000	4,362.0000	2.756	0	0	0
29/10/2009	£ / R 2009/12/14	13.25	Put	Currency Future	585.0000	521.0000	(10.940)	0	0	0
29/10/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,245.0000	5,361.0000	2.212	0	0	0
29/10/2009	£ / R 2009/12/14	10.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/10/2009	£ / 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
29/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,106.0000	7,990.0000	(1.431)	0	0	0
29/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,158.0000	5,042.0000	(2.249)	0	0	0
29/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,272.0000	1,176.0000	(7.547)	0	0	0
29/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
29/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	325.0000	287.0000	(11.692)	0	0	0
29/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	5,195.0000	5,311.0000	2.233	0	0	0
29/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,996.0000	4,112.0000	2.903	0	0	0
29/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	67.0000	88.0000	31.343	0	0	0
29/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,747.0000	3,863.0000	3.096	0	0	0
29/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	380.0000	338.0000	(11.053)	0	0	0
29/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,156.0000	7,040.0000	(1.621)	0	0	0
29/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	85.0000	111.0000	30.588	0	0	0
29/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	7,756.0000	7,640.0000	(1.496)	0	0	0
29/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,656.0000	6,540.0000	(1.743)	0	0	0
29/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,697.0000	1,592.0000	(6.187)	0	0	0
29/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	913.0000	830.0000	(9.091)	0	0	0
29/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,272.0000	1,176.0000	(7.547)	0	0	0
29/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	75.0000	98.0000	30.667	0	0	0
29/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,007.0000	5,891.0000	(1.931)	0	0	0
29/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	108.0000	141.0000	30.556	0	0	0
29/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,606.0000	8,489.0000	(1.360)	0	0	0
29/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,306.0000	8,190.0000	(1.397)	0	0	0
29/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,378.0000	1,493.0000	8.345	0	0	0
29/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	41.0000	53.0000	29.268	0	0	0
29/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,180.0000	1,087.0000	(7.881)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	320.0000	399.0000	24.688	0	0	0
29/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
29/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,622.0000	2,510.0000	(4.272)	0	0	0
29/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	7,706.0000	7,590.0000	(1.505)	0	0	0
29/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,106.0000	5,991.0000	(1.883)	0	0	0
29/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,609.0000	4,494.0000	(2.495)	0	0	0
29/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	5,707.0000	5,591.0000	(2.033)	0	0	0
29/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,110.0000	3,996.0000	(2.774)	0	0	0
29/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	5,045.0000	5,161.0000	2.299	0	0	0
29/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,896.0000	4,012.0000	2.977	0	0	0
29/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	4,046.0000	4,162.0000	2.867	0	0	0
29/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	3,712.0000	3,598.0000	(3.071)	0	0	0
29/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	4,295.0000	4,412.0000	2.724	0	0	0
29/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,899.0000	3,016.0000	4.036	0	0	0
29/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,556.0000	8,440.0000	(1.356)	0	0	0
29/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,606.0000	6,490.0000	(1.756)	0	0	0
29/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	5,095.0000	5,211.0000	2.277	0	0	0
29/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	101.0000	133.0000	31.683	0	0	0
29/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,914.0000	2,028.0000	5.956	0	0	0
29/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	4,096.0000	4,212.0000	2.832	0	0	0
29/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,506.0000	7,390.0000	(1.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
29/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	80.0000	104.0000	30.000	0	0	0
29/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,156.0000	6,041.0000	(1.868)	0	0	0
29/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,306.0000	6,190.0000	(1.840)	0	0	0
29/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,495.0000	4,611.0000	2.581	0	0	0
29/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,006.0000	7,890.0000	(1.449)	0	0	0
29/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,001.0000	914.0000	(8.691)	0	0	0
29/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,090.0000	1,000.0000	(8.257)	0	0	0
29/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	95.0000	125.0000	31.579	0	0	0
29/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	4,146.0000	4,262.0000	2.798	0	0	0
29/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,513.0000	3,400.0000	(3.217)	0	0	0
29/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,850.0000	2,966.0000	4.070	0	0	0
29/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,056.0000	7,940.0000	(1.440)	0	0	0
29/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	957.0000	872.0000	(8.882)	0	0	0
29/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,846.0000	3,962.0000	3.016	0	0	0
29/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,156.0000	8,040.0000	(1.422)	0	0	0
29/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,045.0000	957.0000	(8.421)	0	0	0
29/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	547.0000	486.0000	(11.152)	0	0	0
29/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,056.0000	5,941.0000	(1.899)	0	0	0
29/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,701.0000	2,817.0000	4.295	0	0	0
29/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,697.0000	3,813.0000	3.138	0	0	0
29/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	46.0000	59.0000	28.261	0	0	0
29/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
29/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,355.0000	2,470.0000	4.883	0	0	0
29/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,866.0000	1,980.0000	6.109	0	0	0
29/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,310.0000	4,196.0000	(2.645)	0	0	0
29/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	139.0000	181.0000	30.216	0	0	0
29/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	3,861.0000	3,747.0000	(2.953)	0	0	0
29/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	108.0000	141.0000	30.556	0	0	0
29/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	827.0000	749.0000	(9.432)	0	0	0
29/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
29/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,160.0000	4,046.0000	(2.740)	0	0	0
29/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,719.0000	1,834.0000	6.690	0	0	0
29/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	913.0000	830.0000	(9.091)	0	0	0
29/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	67.0000	88.0000	31.343	0	0	0
29/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,328.0000	2,217.0000	(4.768)	0	0	0
29/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	7,806.0000	7,690.0000	(1.486)	0	0	0
29/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	44.0000	56.0000	27.273	0	0	0
29/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
29/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
29/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,226.0000	1,132.0000	(7.667)	0	0	0
29/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,556.0000	6,440.0000	(1.769)	0	0	0
29/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,601.0000	1,498.0000	(6.433)	0	0	0
29/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,601.0000	1,498.0000	(6.433)	0	0	0
29/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	744.0000	670.0000	(9.946)	0	0	0
29/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	46.0000	59.0000	28.261	0	0	0
29/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,083.0000	1,974.0000	(5.233)	0	0	0
29/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,061.0000	3,946.0000	(2.832)	0	0	0
29/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	4.0000	6.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,318.0000	1,221.0000	(7.360)	0	0	0
29/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,553.0000	1,451.0000	(6.568)	0	0	0
29/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	63.0000	83.0000	31.746	0	0	0
29/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,946.0000	4,062.0000	2.940	0	0	0
29/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,083.0000	1,974.0000	(5.233)	0	0	0
29/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,621.0000	1,736.0000	7.094	0	0	0
29/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,459.0000	1,359.0000	(6.854)	0	0	0
29/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,426.0000	2,314.0000	(4.617)	0	0	0
29/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,553.0000	1,451.0000	(6.568)	0	0	0
29/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	5,857.0000	5,741.0000	(1.981)	0	0	0
29/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,649.0000	1,545.0000	(6.307)	0	0	0
29/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	7,856.0000	7,740.0000	(1.477)	0	0	0
29/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,409.0000	4,295.0000	(2.586)	0	0	0
29/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	4,195.0000	4,312.0000	2.789	0	0	0
29/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	54.0000	70.0000	29.630	0	0	0
29/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	5,807.0000	5,691.0000	(1.998)	0	0	0
29/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
29/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
29/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,406.0000	6,290.0000	(1.811)	0	0	0
29/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	205.0000	264.0000	28.780	0	0	0
29/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,671.0000	2,559.0000	(4.193)	0	0	0
29/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,659.0000	4,544.0000	(2.468)	0	0	0
29/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,602.0000	2,718.0000	4.458	0	0	0
29/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,597.0000	3,713.0000	3.225	0	0	0
29/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	3,812.0000	3,698.0000	(2.991)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,406.0000	8,290.0000	(1.380)	0	0	0
29/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	122.0000	160.0000	31.148	0	0	0
29/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	169.0000	218.0000	28.994	0	0	0
29/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	624.0000	557.0000	(10.737)	0	0	0
29/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	870.0000	789.0000	(9.310)	0	0	0
29/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	115.0000	150.0000	30.435	0	0	0
29/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	511.0000	453.0000	(11.350)	0	0	0
29/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	235.0000	304.0000	29.362	0	0	0
29/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	440.0000	393.0000	(10.682)	0	0	0
29/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,135.0000	1,043.0000	(8.106)	0	0	0
29/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	663.0000	594.0000	(10.407)	0	0	0
29/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	158.0000	205.0000	29.747	0	0	0
29/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	71.0000	93.0000	30.986	0	0	0
29/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,226.0000	1,132.0000	(7.667)	0	0	0
29/10/2009	£ / R	2010/03/15			Currency Future	13.0632	13.1775	0.875	13.1600	13.1500	779
29/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	585.0000	558.0000	(4.615)	0	0	0
29/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,317.0000	2,233.0000	(3.625)	0	0	0
29/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	556.0000	530.0000	(4.676)	0	0	0
29/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,186.0000	3,301.0000	3.610	0	0	0
29/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,184.0000	1,128.0000	(4.730)	0	0	0
29/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
29/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
29/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,155.0000	3,058.0000	(3.074)	0	0	0
29/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,160.0000	5,050.0000	(2.132)	0	0	0
29/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	131.0000	160.0000	22.137	0	0	0
29/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,096.0000	1,208.0000	10.219	0	0	0
29/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	569.0000	658.0000	15.641	0	0	0
29/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,448.0000	7,336.0000	(1.504)	0	0	0
29/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,431.0000	3,547.0000	3.381	0	0	0
29/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,176.0000	1,287.0000	9.439	0	0	0
29/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,245.0000	8,133.0000	(1.358)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	68.0000	86.0000	26.471	0	0	0
29/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	183.0000	180.0000	(1.639)	0	0	0
29/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,458.0000	5,348.0000	(2.015)	0	0	0
29/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,686.0000	1,615.0000	(4.211)	0	0	0
29/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
29/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,254.0000	6,143.0000	(1.775)	0	0	0
29/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,743.0000	8,631.0000	(1.281)	0	0	0
29/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,970.0000	2,083.0000	5.736	0	0	0
29/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,149.0000	7,038.0000	(1.553)	0	0	0
29/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	548.0000	635.0000	15.876	0	0	0
29/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,258.0000	1,368.0000	8.744	0	0	0
29/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	129.0000	123.0000	(4.651)	0	0	0
29/10/2009	£ / R	2010/03/15	14.55	Call	Currency Future	199.0000	242.0000	21.608	0	0	0
29/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
29/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
29/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	204.0000	203.0000	(0.490)	0	0	0
29/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	11.55	Put	Currency Future	90.0000	82.0000	(8.889)	0	0	0
29/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	163.0000	159.0000	(2.454)	0	0	0
29/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,961.0000	4,851.0000	(2.217)	0	0	0
29/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
29/10/2009	£ / R	2010/03/15	13.95	Call	Currency Future	297.0000	355.0000	19.529	0	0	0
29/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	355.0000	338.0000	(4.789)	0	0	0
29/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,603.0000	1,709.0000	6.613	0	0	0
29/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	73.0000	92.0000	26.027	0	0	0
29/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	529.0000	504.0000	(4.726)	0	0	0
29/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,091.0000	8,979.0000	(1.232)	0	0	0
29/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
29/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
29/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,060.0000	2,965.0000	(3.105)	0	0	0
29/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	213.0000	258.0000	21.127	0	0	0
29/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
29/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
29/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,099.0000	6,988.0000	(1.564)	0	0	0
29/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,442.0000	3,342.0000	(2.905)	0	0	0
29/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,551.0000	2,666.0000	4.508	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
29/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	8.70	Call	Currency Future	4,367.0000	4,481.0000	2.610	0	0	0
29/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/10/2009	£ / R	2010/03/15	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
29/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,110.0000	5,000.0000	(2.153)	0	0	0
29/10/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,342.0000	1,451.0000	8.122	0	0	0
29/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
29/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,615.0000	4,730.0000	2.492	0	0	0
29/10/2009	£ / R	2010/03/15	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,013.0000	2,918.0000	(3.153)	0	0	0
29/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
29/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,864.0000	4,979.0000	2.364	0	0	0
29/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	425.0000	405.0000	(4.706)	0	0	0
29/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,515.0000	4,406.0000	(2.414)	0	0	0
29/10/2009	£ / R	2010/03/15	18.70	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,751.0000	6,640.0000	(1.644)	0	0	0
29/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	76.0000	96.0000	26.316	0	0	0
29/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,454.0000	2,569.0000	4.686	0	0	0
29/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,999.0000	6,889.0000	(1.572)	0	0	0
29/10/2009	£ / R	2010/03/15	18.70	Put	Currency Future	5,657.0000	5,546.0000	(1.962)	0	0	0
29/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	592.0000	681.0000	15.034	0	0	0
29/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	251.0000	302.0000	20.319	0	0	0
29/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	990.0000	942.0000	(4.848)	0	0	0
29/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,217.0000	1,327.0000	9.039	0	0	0
29/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
29/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,011.0000	4,901.0000	(2.195)	0	0	0
29/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,950.0000	6,839.0000	(1.597)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,941.0000	3,056.0000	3.910	0	0	0
29/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,388.0000	1,325.0000	(4.539)	0	0	0
29/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	644.0000	614.0000	(4.658)	0	0	0
29/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	354.0000	419.0000	18.362	0	0	0
29/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,597.0000	7,486.0000	(1.461)	0	0	0
29/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	98.0000	123.0000	25.510	0	0	0
29/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
29/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,115.0000	2,228.0000	5.343	0	0	0
29/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	66.0000	83.0000	25.758	0	0	0
29/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	507.0000	592.0000	16.765	0	0	0
29/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	255.0000	242.0000	(5.098)	0	0	0
29/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,774.0000	1,700.0000	(4.171)	0	0	0
29/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	51.0000	51.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,203.0000	3,105.0000	(3.060)	0	0	0
29/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,825.0000	3,939.0000	2.980	0	0	0
29/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	154.0000	150.0000	(2.597)	0	0	0
29/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,566.0000	4,680.0000	2.497	0	0	0
29/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
29/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,417.0000	4,531.0000	2.581	0	0	0
29/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	187.0000	228.0000	21.925	0	0	0
29/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,715.0000	4,829.0000	2.418	0	0	0
29/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,875.0000	1,987.0000	5.973	0	0	0
29/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	707.0000	674.0000	(4.668)	0	0	0
29/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
29/10/2009	£ / R	2010/03/15	20.70	Put	Currency Future	7,647.0000	7,536.0000	(1.452)	0	0	0
29/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,088.0000	3,203.0000	3.724	0	0	0
29/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,684.0000	2,596.0000	(3.279)	0	0	0
29/10/2009	£ / R	2010/03/15	20.70	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,942.0000	8,830.0000	(1.253)	0	0	0
29/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,914.0000	5,029.0000	2.340	0	0	0
29/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,635.0000	3,532.0000	(2.834)	0	0	0
29/10/2009	£ / R	2010/03/15	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	5.0000	7.0000	40.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	502.0000	478.0000	(4.781)	0	0	0
29/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	797.0000	895.0000	12.296	0	0	0
29/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	422.0000	496.0000	17.536	0	0	0
29/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
29/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	59.0000	74.0000	25.424	0	0	0
29/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	615.0000	706.0000	14.797	0	0	0
29/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,844.0000	2,959.0000	4.044	0	0	0
29/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	334.0000	317.0000	(5.090)	0	0	0
29/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,614.0000	4,505.0000	(2.362)	0	0	0
29/10/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,514.0000	1,447.0000	(4.425)	0	0	0
29/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
29/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,466.0000	4,581.0000	2.575	0	0	0
29/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	61.0000	77.0000	26.230	0	0	0
29/10/2009	£ / R	2010/03/15	18.40	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
29/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	918.0000	1,020.0000	11.111	0	0	0
29/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,529.0000	3,645.0000	3.287	0	0	0
29/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,298.0000	3,199.0000	(3.002)	0	0	0
29/10/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,394.0000	3,294.0000	(2.946)	0	0	0
29/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,607.0000	5,497.0000	(1.962)	0	0	0
29/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,515.0000	1,621.0000	6.997	0	0	0
29/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
29/10/2009	£ / R	2010/03/15	16.40	Call	Currency Future	57.0000	72.0000	26.316	0	0	0
29/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	638.0000	730.0000	14.420	0	0	11,630
29/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
29/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	237.0000	229.0000	(3.376)	0	0	0
29/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	916.0000	871.0000	(4.913)	0	0	0
29/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	769.0000	866.0000	12.614	0	0	0
29/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	115.0000	108.0000	(6.087)	0	0	0
29/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,557.0000	5,447.0000	(1.979)	0	0	0
29/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,363.0000	2,278.0000	(3.597)	0	0	0
29/10/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,556.0000	1,488.0000	(4.370)	0	0	0
29/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	475.0000	453.0000	(4.632)	0	0	0
29/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	951.0000	1,056.0000	11.041	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
29/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	5,014.0000	5,128.0000	2.274	0	0	0
29/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,428.0000	1,535.0000	7.493	0	0	0
29/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,039.0000	3,154.0000	3.784	0	0	0
29/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,599.0000	1,530.0000	(4.315)	0	0	0
29/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,544.0000	8,432.0000	(1.311)	0	0	0
29/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	126.0000	156.0000	23.810	0	0	0
29/10/2009	£ / R	2010/03/15	14.40	Call	Currency Future	220.0000	266.0000	20.909	0	0	0
29/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	470.0000	551.0000	17.234	0	0	0
29/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	273.0000	260.0000	(4.762)	0	0	0
29/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
29/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,547.0000	7,436.0000	(1.471)	0	0	0
29/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,552.0000	6,441.0000	(1.694)	0	0	0
29/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,471.0000	1,406.0000	(4.419)	0	0	0
29/10/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,358.0000	5,248.0000	(2.053)	0	0	0
29/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	145.0000	140.0000	(3.448)	0	0	0
29/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,600.0000	2,715.0000	4.423	0	0	0
29/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,356.0000	2,471.0000	4.881	0	0	0
29/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,776.0000	3,891.0000	3.046	0	0	0
29/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	235.0000	283.0000	20.426	0	0	0
29/10/2009	£ / R	2010/03/15	20.40	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,444.0000	8,332.0000	(1.326)	0	0	0
29/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
29/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
29/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
29/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,829.0000	1,939.0000	6.014	0	0	0
29/10/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,348.0000	7,237.0000	(1.511)	0	0	0
29/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,452.0000	6,342.0000	(1.705)	0	0	0
29/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	887.0000	987.0000	11.274	0	0	0
29/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,333.0000	3,448.0000	3.450	0	0	0
29/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,268.0000	4,160.0000	(2.530)	0	0	0
29/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,049.0000	6,938.0000	(1.575)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	688.0000	782.0000	13.663	0	0	0
29/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
29/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,579.0000	3,694.0000	3.213	0	0	0
29/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	101.0000	94.0000	(6.931)	0	0	0
29/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,792.0000	8,680.0000	(1.274)	0	0	0
29/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	55.0000	69.0000	25.455	0	0	0
29/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
29/10/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,665.0000	4,780.0000	2.465	0	0	0
29/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
29/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	809.0000	769.0000	(4.944)	0	0	0
29/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,592.0000	2,505.0000	(3.356)	0	0	0
29/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	220.0000	216.0000	(1.818)	0	0	0
29/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,346.0000	3,247.0000	(2.959)	0	0	0
29/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	379.0000	448.0000	18.206	0	0	0
29/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,056.0000	1,169.0000	10.701	0	0	0
29/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	105.0000	132.0000	25.714	0	0	0
29/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	984.0000	1,093.0000	11.077	0	0	0
29/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	227.0000	275.0000	21.145	0	0	0
29/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	313.0000	297.0000	(5.112)	0	0	0
29/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,264.0000	1,205.0000	(4.668)	0	0	0
29/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,648.0000	1,753.0000	6.371	0	0	0
29/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	52.0000	64.0000	23.077	0	0	0
29/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	826.0000	925.0000	11.985	0	0	0
29/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	714.0000	809.0000	13.305	0	0	0
29/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
29/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
29/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,408.0000	5,298.0000	(2.034)	0	0	0
29/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	741.0000	837.0000	12.955	0	0	0
29/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	438.0000	513.0000	17.123	0	0	0
29/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	193.0000	192.0000	(0.518)	0	0	0
29/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	176.0000	214.0000	21.591	0	0	0
29/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,298.0000	7,187.0000	(1.521)	0	0	0
29/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,893.0000	3,008.0000	3.975	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,219.0000	4,112.0000	(2.536)	0	0	0
29/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,713.0000	4,604.0000	(2.313)	0	0	0
29/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,992.0000	8,879.0000	(1.257)	0	0	0
29/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,309.0000	5,199.0000	(2.072)	0	0	0
29/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	378.0000	360.0000	(4.762)	0	0	0
29/10/2009	£ / R	2010/03/15	17.75	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
29/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,874.0000	3,988.0000	2.943	0	0	0
29/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,204.0000	6,094.0000	(1.773)	0	0	0
29/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	7,747.0000	7,635.0000	(1.446)	0	0	0
29/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,732.0000	3,628.0000	(2.787)	0	0	0
29/10/2009	£ / R	2010/03/15	21.15	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,398.0000	7,287.0000	(1.500)	0	0	0
29/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	774.0000	736.0000	(4.910)	0	0	0
29/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	173.0000	170.0000	(1.734)	0	0	0
29/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
29/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,096.0000	7,984.0000	(1.383)	0	0	0
29/10/2009	£ / R	2010/03/15	15.35	Call	Currency Future	121.0000	152.0000	25.620	0	0	0
29/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	293.0000	278.0000	(5.119)	0	0	0
29/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,818.0000	1,743.0000	(4.125)	0	0	0
29/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
29/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,466.0000	4,357.0000	(2.441)	0	0	0
29/10/2009	£ / R	2010/03/15	20.85	Put	Currency Future	7,796.0000	7,685.0000	(1.424)	0	0	0
29/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,778.0000	2,687.0000	(3.276)	0	0	0
29/10/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,104.0000	5,994.0000	(1.802)	0	0	0
29/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	856.0000	956.0000	11.682	0	0	0
29/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	181.0000	221.0000	22.099	0	0	11,630
29/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	401.0000	382.0000	(4.738)	0	0	0
29/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	30.0000	30.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
29/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,863.0000	1,787.0000	(4.079)	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
29/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,649.0000	2,764.0000	4.341	0	0	0
29/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,144.0000	1,090.0000	(4.720)	0	0	0
29/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,601.0000	6,491.0000	(1.666)	0	0	0
29/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,136.0000	1,247.0000	9.771	0	0	0
29/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	91.0000	114.0000	25.275	0	0	0
29/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
29/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,318.0000	4,209.0000	(2.524)	0	0	0
29/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,538.0000	3,437.0000	(2.855)	0	0	0
29/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
29/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,408.0000	2,324.0000	(3.488)	0	0	0
29/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,593.0000	8,482.0000	(1.292)	0	0	0
29/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,507.0000	5,397.0000	(1.997)	0	0	0
29/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	5,756.0000	5,646.0000	(1.911)	0	0	0
29/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	5,806.0000	5,696.0000	(1.895)	0	0	0
29/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,795.0000	2,910.0000	4.114	0	0	0
29/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	308.0000	367.0000	19.156	0	0	0
29/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
29/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	366.0000	434.0000	18.579	0	0	0
29/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
29/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,862.0000	4,752.0000	(2.262)	0	0	0
29/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	450.0000	428.0000	(4.889)	0	0	0
29/10/2009	£ / R	2010/03/15	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,923.0000	2,035.0000	5.824	0	0	0
29/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,677.0000	3,793.0000	3.155	0	0	0
29/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,497.0000	7,386.0000	(1.481)	0	0	0
29/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
29/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	8.00	Call	Currency Future	5,064.0000	5,178.0000	2.251	0	0	0
29/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,107.0000	3,011.0000	(3.090)	0	0	0
29/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,952.0000	1,874.0000	(3.996)	0	0	0
29/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	7,846.0000	7,735.0000	(1.415)	0	0	0
29/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	663.0000	756.0000	14.027	0	0	0
29/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	71.0000	89.0000	25.352	0	0	0
29/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	165.0000	202.0000	22.424	0	0	0
29/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	134.0000	165.0000	23.134	0	0	0
29/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	53.0000	67.0000	26.415	0	0	0
29/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	4,169.0000	4,284.0000	2.758	0	0	0
29/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,105.0000	1,052.0000	(4.796)	0	0	0
29/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
29/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,912.0000	4,802.0000	(2.239)	0	0	0
29/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
29/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,892.0000	8,780.0000	(1.260)	0	0	0
29/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	354.0000	419.0000	18.362	0	0	0
29/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,628.0000	3,744.0000	3.197	0	0	0
29/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	5,214.0000	5,328.0000	2.186	0	0	0
29/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,260.0000	2,374.0000	5.044	0	0	0
29/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	990.0000	942.0000	(4.848)	0	0	0
29/10/2009	£ / R	2010/03/15	8.95	Call	Currency Future	4,120.0000	4,234.0000	2.767	0	0	0
29/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,060.0000	4,951.0000	(2.154)	0	0	0
29/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
29/10/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,783.0000	1,891.0000	6.057	0	0	0
29/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
29/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,877.0000	3,773.0000	(2.682)	0	0	0
29/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
29/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	7,896.0000	7,785.0000	(1.406)	0	0	0
29/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
29/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	46.0000	46.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,746.0000	2,862.0000	4.224	0	0	0
29/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,918.0000	2,825.0000	(3.187)	0	0	0
29/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	20.95	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	880.0000	836.0000	(5.000)	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
29/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,018.0000	2,132.0000	5.649	0	0	0
29/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	84.0000	106.0000	26.190	0	0	0
29/10/2009	£ / R	2010/03/15	10.35	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
29/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,900.0000	6,789.0000	(1.609)	0	0	0
29/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	41.0000	50.0000	21.951	0	0	0
29/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
29/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	5,905.0000	5,795.0000	(1.863)	0	0	0
29/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
29/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
29/10/2009	£ / R	2010/03/15	11.20	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
29/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,850.0000	6,740.0000	(1.606)	0	0	0
29/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,502.0000	6,392.0000	(1.692)	0	0	0
29/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,042.0000	8,929.0000	(1.250)	0	0	0
29/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	42.0000	52.0000	23.810	0	0	0
29/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,727.0000	3,842.0000	3.086	0	0	0
29/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,300.0000	1,409.0000	8.385	0	0	0
29/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,500.0000	2,415.0000	(3.400)	0	0	0
29/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	5,114.0000	5,228.0000	2.229	0	0	0
29/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,154.0000	6,044.0000	(1.787)	0	0	0
29/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
29/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	48.0000	48.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
29/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,990.0000	3,105.0000	3.846	0	0	0
29/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,271.0000	2,187.0000	(3.699)	0	0	0
29/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,842.0000	8,730.0000	(1.267)	0	0	0
29/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,211.0000	2,325.0000	5.156	0	0	0
29/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
29/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,416.0000	4,307.0000	(2.468)	0	0	0
29/10/2009	£ / R	2010/03/15	9.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,972.0000	4,086.0000	2.870	0	0	0
29/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,516.0000	4,630.0000	2.524	0	0	0
29/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	259.0000	312.0000	20.463	0	0	0
29/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,146.0000	8,034.0000	(1.375)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
29/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	81.0000	103.0000	27.160	0	0	0
29/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
29/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
29/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,121.0000	4,015.0000	(2.572)	0	0	0
29/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,346.0000	1,284.0000	(4.606)	0	0	0
29/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	33.0000	41.0000	24.242	0	0	0
29/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	137.0000	132.0000	(3.650)	0	0	0
29/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
29/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,403.0000	6,293.0000	(1.718)	0	0	0
29/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	142.0000	175.0000	23.239	0	0	0
29/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,829.0000	3,724.0000	(2.742)	0	0	0
29/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
29/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	160.0000	196.0000	22.500	0	0	0
29/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,697.0000	2,813.0000	4.301	0	0	0
29/10/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,170.0000	4,063.0000	(2.566)	0	0	0
29/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,997.0000	1,919.0000	(3.906)	0	0	0
29/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
29/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,394.0000	8,283.0000	(1.322)	0	0	0
29/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,812.0000	4,703.0000	(2.265)	0	0	0
29/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	953.0000	906.0000	(4.932)	0	0	0
29/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
29/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
29/10/2009	£ / R	2010/03/15	9.00	Call	Currency Future	4,071.0000	4,185.0000	2.800	0	0	0
29/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
29/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,303.0000	6,193.0000	(1.745)	0	0	0
29/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	79.0000	71.0000	(10.127)	0	0	0
29/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	318.0000	380.0000	19.497	0	0	0
29/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
29/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,195.0000	8,084.0000	(1.354)	0	0	0
29/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	113.0000	142.0000	25.664	0	0	0
29/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,137.0000	3,252.0000	3.666	0	0	0
29/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,066.0000	2,180.0000	5.518	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,353.0000	6,243.0000	(1.731)	0	0	0
29/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
29/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,345.0000	8,233.0000	(1.342)	0	0	0
29/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
29/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,005.0000	5,894.0000	(1.848)	0	0	0
29/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,965.0000	2,872.0000	(3.137)	0	0	0
29/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,923.0000	4,037.0000	2.906	0	0	0
29/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,367.0000	4,258.0000	(2.496)	0	0	0
29/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,494.0000	8,382.0000	(1.319)	0	0	0
29/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	13.15	Put	Currency Future	614.0000	586.0000	(4.560)	0	0	0
29/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
29/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	117.0000	147.0000	25.641	0	0	0
29/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,692.0000	1,798.0000	6.265	0	0	0
29/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	7,996.0000	7,884.0000	(1.401)	0	0	0
29/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	527.0000	613.0000	16.319	0	0	0
29/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,926.0000	3,821.0000	(2.674)	0	0	0
29/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
29/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
29/10/2009	£ / R	2010/03/15	17.05	Call	Currency Future	37.0000	45.0000	21.622	0	0	0
29/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	287.0000	344.0000	19.861	0	0	0
29/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,871.0000	2,779.0000	(3.204)	0	0	0
29/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,305.0000	1,245.0000	(4.598)	0	0	0
29/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,738.0000	1,843.0000	6.041	0	0	0
29/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,268.0000	4,382.0000	2.671	0	0	0
29/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,225.0000	2,142.0000	(3.730)	0	0	0
29/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,224.0000	1,166.0000	(4.739)	0	0	0
29/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	79.0000	99.0000	25.316	0	0	0
29/10/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,295.0000	8,183.0000	(1.350)	0	0	0
29/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
29/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	138.0000	170.0000	23.188	0	0	0
29/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	156.0000	190.0000	21.795	0	0	0
29/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,017.0000	1,131.0000	11.209	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,133.0000	2,052.0000	(3.797)	0	0	0
29/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	487.0000	571.0000	17.248	0	0	0
29/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,042.0000	1,963.0000	(3.869)	0	0	0
29/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	407.0000	480.0000	17.936	0	0	0
29/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,454.0000	2,370.0000	(3.423)	0	0	0
29/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,490.0000	3,389.0000	(2.894)	0	0	0
29/10/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,024.0000	3,918.0000	(2.634)	0	0	0
29/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,163.0000	2,277.0000	5.270	0	0	0
29/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
29/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	268.0000	322.0000	20.149	0	0	0
29/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
29/10/2009	£ / R	2010/03/15	21.35	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
29/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,235.0000	3,350.0000	3.555	0	0	0
29/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	277.0000	333.0000	20.217	0	0	0
29/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,055.0000	5,944.0000	(1.833)	0	0	0
29/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,072.0000	3,966.0000	(2.603)	0	0	0
29/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
29/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,179.0000	2,097.0000	(3.763)	0	0	0
29/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	4,219.0000	4,333.0000	2.702	0	0	0
29/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	36.0000	44.0000	22.222	0	0	0
29/10/2009	£ / R	2010/03/15	21.10	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	5,855.0000	5,745.0000	(1.879)	0	0	0
29/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
29/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	206.0000	250.0000	21.359	0	0	0
29/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,046.0000	7,934.0000	(1.392)	0	0	0
29/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	844.0000	802.0000	(4.976)	0	0	0
29/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	84.0000	76.0000	(9.524)	0	0	0
29/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,546.0000	2,460.0000	(3.378)	0	0	0
29/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	147.0000	180.0000	22.449	0	0	0
29/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	109.0000	137.0000	25.688	0	0	0
29/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,643.0000	1,572.0000	(4.321)	0	0	0
29/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	4,022.0000	4,136.0000	2.834	0	0	0
29/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,693.0000	8,581.0000	(1.288)	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
29/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,800.0000	6,690.0000	(1.618)	0	0	0
29/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,701.0000	6,590.0000	(1.656)	0	0	0
29/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
29/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	341.0000	406.0000	19.062	0	0	0
29/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,066.0000	1,015.0000	(4.784)	0	0	0
29/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,028.0000	978.0000	(4.864)	0	0	0
29/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	674.0000	644.0000	(4.451)	0	0	0
29/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	330.0000	392.0000	18.788	0	0	0
29/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	454.0000	532.0000	17.181	0	0	0
29/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	740.0000	704.0000	(4.865)	0	0	0
29/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	393.0000	464.0000	18.066	0	0	0
29/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
29/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,763.0000	4,653.0000	(2.309)	0	0	0
29/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
29/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,780.0000	3,676.0000	(2.751)	0	0	0
29/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	43.0000	54.0000	25.581	0	0	0
29/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,824.0000	2,733.0000	(3.222)	0	0	0
29/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	88.0000	110.0000	25.000	0	0	0
29/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,382.0000	3,497.0000	3.400	0	0	0
29/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,405.0000	2,520.0000	4.782	0	0	0
29/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	171.0000	208.0000	21.637	0	0	0
29/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	122.0000	115.0000	(5.738)	0	0	0
29/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	45.0000	45.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,284.0000	3,399.0000	3.502	0	0	0
29/10/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,385.0000	1,493.0000	7.798	0	0	0
29/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,308.0000	2,422.0000	4.939	0	0	0
29/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,664.0000	4,554.0000	(2.358)	0	0	0
29/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,683.0000	3,580.0000	(2.797)	0	0	0
29/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,471.0000	1,578.0000	7.274	0	0	0
29/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
29/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	108.0000	101.0000	(6.481)	0	0	0
29/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,731.0000	2,641.0000	(3.295)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,907.0000	1,831.0000	(3.985)	0	0	0
29/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	94.0000	119.0000	26.596	0	0	0
29/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
29/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,480.0000	3,596.0000	3.333	0	0	0
29/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
29/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,502.0000	2,617.0000	4.596	0	0	0
29/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,559.0000	1,665.0000	6.799	0	0	0
29/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	101.0000	128.0000	26.733	0	0	0
29/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,638.0000	2,550.0000	(3.336)	0	0	0
29/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,730.0000	1,657.0000	(4.220)	0	0	0
29/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
29/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
29/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,565.0000	4,455.0000	(2.410)	0	0	0
29/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,587.0000	3,485.0000	(2.844)	0	0	0
29/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	193.0000	235.0000	21.762	0	0	0
29/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	50.0000	62.0000	24.000	0	0	0
29/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
29/10/2009	£ / R	2010/06/14			Currency Future	13.2820	13.3942	0.845	13.4400	13.4400	564
29/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,229.0000	1,344.0000	9.357	0	0	0
29/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	269.0000	312.0000	15.985	0	0	0
29/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
29/10/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,251.0000	6,144.0000	(1.712)	0	0	0
29/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,659.0000	1,607.0000	(3.134)	0	0	0
29/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
29/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	419.0000	483.0000	15.274	0	0	8,032
29/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
29/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/10/2009	£ / R	2010/06/14	19.50	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
29/10/2009	£ / R	2010/06/14	20.90	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
29/10/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,293.0000	7,185.0000	(1.481)	0	0	0
29/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,783.0000	8,675.0000	(1.230)	0	0	0
29/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,719.0000	1,838.0000	6.923	0	0	0
29/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,191.0000	1,154.0000	(3.107)	0	0	0
29/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	504.0000	494.0000	(1.984)	0	0	0



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29/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	340.0000	394.0000	15.882	0	0	0
29/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
29/10/2009	£ / R	2010/06/14	21.50	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/06/14	20.90	Put	Currency Future	7,641.0000	7,533.0000	(1.413)	0	0	0
29/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	391.0000	451.0000	15.345	0	0	0
29/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
29/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,644.0000	2,758.0000	4.312	0	0	0
29/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	1,782.0000	1,727.0000	(3.086)	0	0	0
29/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,453.0000	2,568.0000	4.688	0	0	0
29/10/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,239.0000	8,131.0000	(1.311)	0	0	0
29/10/2009	£ / R	2010/06/14	8.90	Call	Currency Future	4,394.0000	4,505.0000	2.526	0	0	0
29/10/2009	£ / R	2010/06/14	20.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
29/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,796.0000	6,688.0000	(1.589)	0	0	0
29/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	664.0000	648.0000	(2.410)	0	0	0
29/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	60.0000	72.0000	20.000	0	0	0
29/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,387.0000	2,318.0000	(2.891)	0	0	0
29/10/2009	£ / R	2010/06/14	18.90	Put	Currency Future	5,665.0000	5,562.0000	(1.818)	0	0	0
29/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,738.0000	4,850.0000	2.364	0	0	0
29/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	200.0000	206.0000	3.000	0	0	0
29/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,590.0000	4,702.0000	2.440	0	0	0
29/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	1,908.0000	1,850.0000	(3.040)	0	0	0
29/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,182.0000	5,083.0000	(1.910)	0	0	0
29/10/2009	£ / R	2010/06/14	18.90	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
29/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,278.0000	5,178.0000	(1.895)	0	0	0
29/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	936.0000	1,039.0000	11.004	0	0	0
29/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
29/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,756.0000	3,670.0000	(2.290)	0	0	0
29/10/2009	£ / R	2010/06/14	14.90	Put	Currency Future	1,951.0000	1,891.0000	(3.075)	0	0	0
29/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	297.0000	300.0000	1.010	0	0	0
29/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	137.0000	144.0000	5.109	0	0	0
29/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	523.0000	598.0000	14.340	0	0	0
29/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
29/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,908.0000	4,019.0000	2.840	0	0	0
29/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	34.0000	39.0000	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
29/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	382.0000	441.0000	15.445	0	0	0
29/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,210.0000	2,145.0000	(2.941)	0	0	0
29/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,747.0000	6,638.0000	(1.616)	0	0	0
29/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	141.0000	168.0000	19.149	0	0	0
29/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	138.0000	164.0000	18.841	0	0	0
29/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	101.0000	113.0000	11.881	0	0	0
29/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,357.0000	2,474.0000	4.964	0	0	0
29/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	433.0000	426.0000	(1.617)	0	0	0
29/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
29/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	3,709.0000	3,624.0000	(2.292)	0	0	0
29/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,647.0000	6,539.0000	(1.625)	0	0	0
29/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,933.0000	2,057.0000	6.415	0	0	0
29/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,099.0000	1,210.0000	10.100	0	0	0
29/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,700.0000	1,647.0000	(3.118)	0	0	0
29/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	292.0000	339.0000	16.096	0	0	0
29/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,444.0000	1,562.0000	8.172	0	0	0
29/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,734.0000	8,626.0000	(1.237)	0	0	0
29/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	48.0000	58.0000	20.833	0	0	0
29/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	64.0000	77.0000	20.313	0	0	0
29/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,202.0000	6,095.0000	(1.725)	0	0	0
29/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	877.0000	852.0000	(2.851)	0	0	0
29/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
29/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	364.0000	421.0000	15.659	0	0	0
29/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	191.0000	225.0000	17.801	0	0	0
29/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
29/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	156.0000	163.0000	4.487	0	0	0
29/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,288.0000	8,181.0000	(1.291)	0	0	0
29/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	367.0000	365.0000	(0.545)	0	0	0
29/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,323.0000	3,436.0000	3.401	0	0	0
29/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,059.0000	2,981.0000	(2.550)	0	0	0
29/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,742.0000	2,669.0000	(2.662)	0	0	0
29/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,189.0000	8,081.0000	(1.319)	0	0	0
29/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,012.0000	981.0000	(3.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
29/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,568.0000	3,484.0000	(2.354)	0	0	0
29/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	74.0000	90.0000	21.622	0	0	0
29/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	224.0000	263.0000	17.411	0	0	0
29/10/2009	£ / R	2010/06/14	14.90	Call	Currency Future	333.0000	386.0000	15.916	0	0	0
29/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
29/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,071.0000	1,177.0000	9.897	0	0	0
29/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,374.0000	5,273.0000	(1.879)	0	0	0
29/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,343.0000	7,235.0000	(1.471)	0	0	0
29/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,638.0000	1,757.0000	7.265	0	0	0
29/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,936.0000	5,048.0000	2.269	0	0	0
29/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	582.0000	568.0000	(2.405)	0	0	0
29/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,482.0000	1,600.0000	7.962	0	0	0
29/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,015.0000	1,120.0000	10.345	0	0	0
29/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,442.0000	7,334.0000	(1.451)	0	0	0
29/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,592.0000	7,483.0000	(1.436)	0	0	0
29/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,384.0000	5,496.0000	2.080	0	0	0
29/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
29/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
29/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	864.0000	963.0000	11.458	0	0	0
29/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
29/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	962.0000	1,065.0000	10.707	0	0	0
29/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	594.0000	675.0000	13.636	0	0	0
29/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	225.0000	230.0000	2.222	0	0	0
29/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,082.0000	1,049.0000	(3.050)	0	0	0
29/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,334.0000	1,451.0000	8.771	0	0	0
29/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,882.0000	8,774.0000	(1.216)	0	0	0
29/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,665.0000	3,779.0000	3.111	0	0	0
29/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,548.0000	2,663.0000	4.513	0	0	0
29/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	796.0000	892.0000	12.060	0	0	0
29/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	480.0000	471.0000	(1.875)	0	0	0
29/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,154.0000	1,118.0000	(3.120)	0	0	0
29/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,262.0000	2,380.0000	5.217	0	0	0
29/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,471.0000	5,369.0000	(1.864)	0	0	0
29/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,942.0000	4,845.0000	(1.963)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,616.0000	5,514.0000	(1.816)	0	0	0
29/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,542.0000	7,434.0000	(1.432)	0	0	0
29/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	91.0000	111.0000	21.978	0	0	0
29/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
29/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	536.0000	612.0000	14.179	0	0	0
29/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	53.0000	64.0000	20.755	0	0	0
29/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,135.0000	5,247.0000	2.181	0	0	0
29/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,518.0000	3,632.0000	3.240	0	0	0
29/10/2009	£ / R	2010/06/14	8.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/10/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,210.0000	2,145.0000	(2.941)	0	0	0
29/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	659.0000	746.0000	13.202	0	0	0
29/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
29/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,195.0000	1,310.0000	9.623	0	0	0
29/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	150.0000	178.0000	18.667	0	0	0
29/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,031.0000	3,144.0000	3.728	0	0	0
29/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,568.0000	5,465.0000	(1.850)	0	0	0
29/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
29/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
29/10/2009	£ / R	2010/06/14	16.20	Call	Currency Future	186.0000	220.0000	18.280	0	0	0
29/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,081.0000	8,972.0000	(1.200)	0	0	0
29/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	636.0000	621.0000	(2.358)	0	0	0
29/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	389.0000	383.0000	(1.542)	0	0	0
29/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	246.0000	288.0000	17.073	0	0	0
29/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	313.0000	316.0000	0.958	0	0	0
29/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	70.0000	84.0000	20.000	0	0	0
29/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
29/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,609.0000	4,517.0000	(1.996)	0	0	0
29/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,104.0000	3,026.0000	(2.513)	0	0	0
29/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,885.0000	2,998.0000	3.917	0	0	0
29/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,407.0000	1,525.0000	8.387	0	0	0
29/10/2009	£ / R	2010/06/14	13.80	Call	Currency Future	564.0000	643.0000	14.007	0	0	0
29/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	252.0000	257.0000	1.984	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,150.0000	3,071.0000	(2.508)	0	0	0
29/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,073.0000	2,195.0000	5.885	0	0	0
29/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
29/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
29/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,079.0000	3,192.0000	3.670	0	0	0
29/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	122.0000	146.0000	19.672	0	0	0
29/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,860.0000	3,971.0000	2.876	0	0	0
29/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,370.0000	1,488.0000	8.613	0	0	0
29/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,564.0000	2,494.0000	(2.730)	0	0	0
29/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	456.0000	448.0000	(1.754)	0	0	0
29/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	120.0000	143.0000	19.167	0	0	0
29/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,896.0000	6,787.0000	(1.581)	0	0	0
29/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
29/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	72.0000	87.0000	20.833	0	0	0
29/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,094.0000	6,986.0000	(1.522)	0	0	0
29/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,474.0000	3,392.0000	(2.360)	0	0	0
29/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,420.0000	4,331.0000	(2.014)	0	0	0
29/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,088.0000	3,999.0000	(2.177)	0	0	0
29/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	5,035.0000	5,147.0000	2.224	0	0	0
29/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,423.0000	5,321.0000	(1.881)	0	0	0
29/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
29/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,548.0000	6,440.0000	(1.649)	0	0	0
29/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,990.0000	4,893.0000	(1.944)	0	0	0
29/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,393.0000	7,284.0000	(1.474)	0	0	0
29/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,697.0000	2,625.0000	(2.670)	0	0	0
29/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	156.0000	186.0000	19.231	0	0	0
29/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	212.0000	218.0000	2.830	0	0	0
29/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	102.0000	125.0000	22.549	0	0	0
29/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	240.0000	281.0000	17.083	0	0	0
29/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	292.0000	339.0000	16.096	0	0	0
29/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
29/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	1,741.0000	1,687.0000	(3.102)	0	0	0
29/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,982.0000	3,095.0000	3.789	0	0	0
29/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,559.0000	1,678.0000	7.633	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,443.0000	4,555.0000	2.521	0	0	0
29/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,608.0000	2,537.0000	(2.722)	0	0	0
29/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
29/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,040.0000	3,952.0000	(2.178)	0	0	0
29/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,537.0000	1,489.0000	(3.123)	0	0	0
29/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
29/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	56.0000	68.0000	21.429	0	0	0
29/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	282.0000	285.0000	1.064	0	0	0
29/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	125.0000	149.0000	19.200	0	0	0
29/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,031.0000	8,923.0000	(1.196)	0	0	0
29/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,536.0000	8,428.0000	(1.265)	0	0	0
29/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,719.0000	1,838.0000	6.923	0	0	0
29/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,144.0000	7,036.0000	(1.512)	0	0	0
29/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	818.0000	915.0000	11.858	0	0	0
29/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	530.0000	518.0000	(2.264)	0	0	0
29/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	523.0000	598.0000	14.340	0	0	0
29/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	988.0000	1,092.0000	10.526	0	0	0
29/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,860.0000	5,755.0000	(1.792)	0	0	0
29/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,993.0000	3,905.0000	(2.204)	0	0	0
29/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,045.0000	6,936.0000	(1.547)	0	0	0
29/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	199.0000	235.0000	18.090	0	0	0
29/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	137.0000	144.0000	5.109	0	0	0
29/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,639.0000	4,751.0000	2.414	0	0	0
29/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	609.0000	594.0000	(2.463)	0	0	0
29/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,956.0000	4,068.0000	2.831	0	0	0
29/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,191.0000	1,154.0000	(3.107)	0	0	0
29/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,013.0000	2,936.0000	(2.556)	0	0	0
29/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	182.0000	216.0000	18.681	0	0	0
29/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	55.0000	66.0000	20.000	0	0	0
29/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
29/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,967.0000	2,891.0000	(2.562)	0	0	0
29/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
29/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,598.0000	1,717.0000	7.447	0	0	0
29/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	373.0000	431.0000	15.550	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	912.0000	1,013.0000	11.075	0	0	0
29/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	147.0000	175.0000	19.048	0	0	0
29/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,042.0000	1,148.0000	10.173	0	0	0
29/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
29/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	130.0000	155.0000	19.231	0	0	0
29/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	88.0000	97.0000	10.227	0	0	0
29/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
29/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	754.0000	848.0000	12.467	0	0	0
29/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,615.0000	3,531.0000	(2.324)	0	0	0
29/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	120.0000	126.0000	5.000	0	0	0
29/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	177.0000	183.0000	3.390	0	0	0
29/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
29/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
29/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,080.0000	2,017.0000	(3.029)	0	0	0
29/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	1,866.0000	1,809.0000	(3.055)	0	0	0
29/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	166.0000	173.0000	4.217	0	0	0
29/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	219.0000	257.0000	17.352	0	0	0
29/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
29/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	722.0000	703.0000	(2.632)	0	0	0
29/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
29/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,026.0000	2,149.0000	6.071	0	0	0
29/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	195.0000	230.0000	17.949	0	0	0
29/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,038.0000	4,940.0000	(1.945)	0	0	0
29/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	78.0000	95.0000	21.795	0	0	0
29/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	348.0000	403.0000	15.805	0	0	0
29/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,500.0000	2,615.0000	4.600	0	0	0
29/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	841.0000	938.0000	11.534	0	0	0
29/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,562.0000	4,470.0000	(2.017)	0	0	0
29/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	330.0000	332.0000	0.606	0	0	0
29/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,225.0000	3,339.0000	3.535	0	0	0
29/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,846.0000	4,751.0000	(1.960)	0	0	0
29/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	144.0000	171.0000	18.750	0	0	0
29/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,300.0000	6,192.0000	(1.714)	0	0	0
29/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
29/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,787.0000	2,713.0000	(2.655)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,887.0000	4,999.0000	2.292	0	0	0
29/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	94.0000	114.0000	21.277	0	0	0
29/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,162.0000	1,276.0000	9.811	0	0	8,032
29/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,254.0000	2,188.0000	(2.928)	0	0	0
29/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,898.0000	3,811.0000	(2.232)	0	0	0
29/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,299.0000	1,415.0000	8.930	0	0	0
29/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,469.0000	3,583.0000	3.286	0	0	0
29/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,656.0000	4,564.0000	(1.976)	0	0	0
29/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,139.0000	8,031.0000	(1.327)	0	0	0
29/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	94.0000	104.0000	10.638	0	0	0
29/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,689.0000	4,801.0000	2.389	0	0	0
29/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	146.0000	153.0000	4.795	0	0	0
29/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	312.0000	361.0000	15.705	0	0	0
29/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,492.0000	4,604.0000	2.493	0	0	0
29/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,120.0000	2,241.0000	5.708	0	0	0
29/10/2009	£ / R	2010/06/14	9.70	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
29/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	88.0000	108.0000	22.727	0	0	0
29/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,373.0000	4,283.0000	(2.058)	0	0	0
29/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,802.0000	1,921.0000	6.604	0	0	0
29/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,850.0000	3,764.0000	(2.234)	0	0	0
29/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,844.0000	1,966.0000	6.616	0	0	0
29/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	3,662.0000	3,577.0000	(2.321)	0	0	0
29/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,498.0000	6,390.0000	(1.662)	0	0	0
29/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
29/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,644.0000	2,758.0000	4.312	0	0	0
29/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
29/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,824.0000	1,768.0000	(3.070)	0	0	0
29/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	410.0000	404.0000	(1.463)	0	0	0
29/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
29/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	286.0000	332.0000	16.084	0	0	0
29/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,128.0000	3,241.0000	3.613	0	0	0
29/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
29/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
29/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,437.0000	8,329.0000	(1.280)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,118.0000	1,083.0000	(3.131)	0	0	0
29/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	238.0000	243.0000	2.101	0	0	0
29/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,799.0000	4,704.0000	(1.980)	0	0	0
29/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,405.0000	2,521.0000	4.823	0	0	0
29/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,846.0000	6,738.0000	(1.578)	0	0	0
29/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,616.0000	3,730.0000	3.153	0	0	0
29/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,704.0000	4,610.0000	(1.998)	0	0	0
29/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,015.0000	1,120.0000	10.345	0	0	0
29/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	132.0000	158.0000	19.697	0	0	0
29/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
29/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	4,198.0000	4,310.0000	2.668	0	0	0
29/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	112.0000	122.0000	8.929	0	0	0
29/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	267.0000	271.0000	1.498	0	0	0
29/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	579.0000	659.0000	13.817	0	0	0
29/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
29/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	356.0000	412.0000	15.730	0	0	0
29/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,520.0000	1,639.0000	7.829	0	0	0
29/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,763.0000	3,876.0000	3.003	0	0	0
29/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	813.0000	791.0000	(2.706)	0	0	0
29/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
29/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
29/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,635.0000	8,527.0000	(1.251)	0	0	0
29/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,812.0000	3,923.0000	2.912	0	0	0
29/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,922.0000	2,846.0000	(2.601)	0	0	0
29/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	188.0000	194.0000	3.191	0	0	0
29/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,789.0000	2,901.0000	4.016	0	0	0
29/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	752.0000	732.0000	(2.660)	0	0	0
29/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	433.0000	426.0000	(1.617)	0	0	0
29/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
29/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	943.0000	915.0000	(2.969)	0	0	0
29/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,036.0000	1,975.0000	(2.996)	0	0	0
29/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	887.0000	987.0000	11.274	0	0	0
29/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	57.0000	57.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	109.0000	130.0000	19.266	109	109	11,279

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
29/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,104.0000	5,998.0000	(1.737)	0	0	0
29/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,153.0000	6,046.0000	(1.739)	0	0	0
29/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,837.0000	2,950.0000	3.983	0	0	0
29/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	625.0000	709.0000	13.440	0	0	0
29/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	305.0000	354.0000	16.066	0	0	0
29/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	734.0000	826.0000	12.534	0	0	0
29/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	128.0000	135.0000	5.469	0	0	0
29/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,833.0000	8,725.0000	(1.223)	0	0	0
29/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	86.0000	105.0000	22.093	0	0	0
29/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	104.0000	117.0000	12.500	0	0	0
29/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	209.0000	246.0000	17.703	0	0	0
29/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	127.0000	152.0000	19.685	0	0	0
29/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	695.0000	785.0000	12.950	695	695	11,323
29/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,760.0000	1,879.0000	6.761	0	0	0
29/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	4,150.0000	4,261.0000	2.675	0	0	0
29/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	76.0000	92.0000	21.053	0	0	0
29/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	474.0000	543.0000	14.557	0	0	0
29/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,598.0000	6,489.0000	(1.652)	0	0	0
29/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,886.0000	2,011.0000	6.628	0	0	0
29/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
29/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	550.0000	627.0000	14.000	0	0	0
29/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,264.0000	1,379.0000	9.098	0	0	0
29/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	318.0000	369.0000	16.038	0	0	0
29/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	555.0000	543.0000	(2.162)	0	0	0
29/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
29/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	40.0000	48.0000	20.000	0	0	0
29/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,894.0000	4,798.0000	(1.962)	0	0	0
29/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
29/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	55.0000	55.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,449.0000	6,340.0000	(1.690)	0	0	0
29/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,242.0000	3,162.0000	(2.468)	0	0	0
29/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	204.0000	241.0000	18.137	0	0	0
29/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,168.0000	2,287.0000	5.489	0	0	0
29/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	31.0000	35.0000	12.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,166.0000	2,102.0000	(2.955)	0	0	0
29/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
29/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,585.0000	8,477.0000	(1.258)	0	0	0
29/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	105.0000	128.0000	21.905	0	0	0
29/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
29/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	178.0000	211.0000	18.539	0	0	0
29/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	775.0000	869.0000	12.129	0	0	0
29/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,327.0000	4,236.0000	(2.103)	0	0	0
29/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,399.0000	6,291.0000	(1.688)	0	0	0
29/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	298.0000	346.0000	16.107	0	0	0
29/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,832.0000	2,757.0000	(2.648)	0	0	0
29/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	347.0000	348.0000	0.288	0	0	0
29/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,714.0000	3,828.0000	3.069	0	0	0
29/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,458.0000	1,412.0000	(3.155)	0	0	0
29/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	174.0000	207.0000	18.966	0	0	0
29/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	81.0000	98.0000	20.988	0	0	0
29/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,123.0000	2,060.0000	(2.967)	0	0	0
29/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	86.0000	93.0000	8.140	0	0	0
29/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
29/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	5,908.0000	5,803.0000	(1.777)	0	0	0
29/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,982.0000	8,873.0000	(1.214)	0	0	0
29/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,129.0000	1,243.0000	10.097	0	0	0
29/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	440.0000	506.0000	15.000	0	0	0
29/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,342.0000	2,274.0000	(2.904)	0	0	0
29/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,215.0000	2,334.0000	5.372	0	0	0
29/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,995.0000	6,887.0000	(1.544)	0	0	0
29/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,040.0000	7,931.0000	(1.356)	0	0	0
29/10/2009	£ / R	2010/06/14	13.45	Put	Currency Future	845.0000	821.0000	(2.840)	0	0	0
29/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,932.0000	8,824.0000	(1.209)	0	0	0
29/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,387.0000	8,280.0000	(1.276)	0	0	0
29/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	5,234.0000	5,346.0000	2.140	0	0	0
29/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	677.0000	765.0000	12.999	0	0	0
29/10/2009	£ / R	2010/06/14	8.05	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
29/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	498.0000	570.0000	14.458	0	0	0
29/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,945.0000	6,837.0000	(1.555)	0	0	0
29/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,486.0000	8,378.0000	(1.273)	0	0	0
29/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,342.0000	1,299.0000	(3.204)	0	0	0
29/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	214.0000	251.0000	17.290	0	0	0
29/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	782.0000	761.0000	(2.685)	0	0	0
29/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	693.0000	675.0000	(2.597)	0	0	0
29/10/2009	£ / R	2010/06/14	13.35	Call	Currency Future	714.0000	805.0000	12.745	0	0	0
29/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,521.0000	3,438.0000	(2.357)	0	0	0
29/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	7,890.0000	7,782.0000	(1.369)	0	0	0
29/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,492.0000	7,384.0000	(1.442)	0	0	0
29/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	153.0000	182.0000	18.954	0	0	0
29/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,618.0000	1,567.0000	(3.152)	0	0	0
29/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
29/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,519.0000	5,417.0000	(1.848)	0	0	0
29/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	52.0000	52.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,177.0000	3,290.0000	3.557	0	0	0
29/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
29/10/2009	£ / R	2010/06/14	9.20	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	430.0000	495.0000	15.116	0	0	0
29/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,934.0000	3,047.0000	3.851	0	0	0
29/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,692.0000	2,805.0000	4.198	0	0	0
29/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	4,004.0000	4,116.0000	2.797	0	0	0
29/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,498.0000	1,450.0000	(3.204)	0	0	0
29/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,979.0000	2,103.0000	6.266	0	0	0
29/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	99.0000	122.0000	23.232	0	0	0
29/10/2009	£ / R	2010/06/14	8.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	4,053.0000	4,164.0000	2.739	0	0	0
29/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	400.0000	461.0000	15.250	0	0	0
29/10/2009	£ / R	2010/06/14	19.30	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
29/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	163.0000	194.0000	19.018	0	0	0
29/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
29/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
29/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,381.0000	3,300.0000	(2.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,467.0000	4,377.0000	(2.015)	0	0	0
29/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	59.0000	59.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	8.20	Call	Currency Future	5,085.0000	5,197.0000	2.203	0	0	0
29/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
29/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,476.0000	2,405.0000	(2.868)	0	0	0
29/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,741.0000	2,853.0000	4.086	0	0	0
29/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
29/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	462.0000	531.0000	14.935	0	0	0
29/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	97.0000	108.0000	11.340	0	0	0
29/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,350.0000	6,241.0000	(1.717)	0	0	0
29/10/2009	£ / R	2010/06/14	9.20	Call	Currency Future	4,101.0000	4,213.0000	2.731	0	0	0
29/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	258.0000	300.0000	16.279	0	0	0
29/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
29/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	115.0000	138.0000	20.000	0	0	0
29/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	51.0000	62.0000	21.569	0	0	0
29/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,289.0000	3,208.0000	(2.463)	0	0	0
29/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
29/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	274.0000	319.0000	16.423	0	0	0
29/10/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,055.0000	5,949.0000	(1.751)	0	0	0
29/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,541.0000	4,653.0000	2.466	0	0	0
29/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	171.0000	202.0000	18.129	0	0	0
29/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	4,296.0000	4,408.0000	2.607	0	0	0
29/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,183.0000	4,093.0000	(2.152)	0	0	0
29/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
29/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	229.0000	269.0000	17.467	0	0	0
29/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,133.0000	5,035.0000	(1.909)	0	0	0
29/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,567.0000	3,681.0000	3.196	0	0	0
29/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,231.0000	4,141.0000	(2.127)	0	0	0
29/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,303.0000	1,262.0000	(3.147)	0	0	0
29/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	280.0000	325.0000	16.071	0	0	0
29/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,596.0000	2,710.0000	4.391	0	0	0
29/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,380.0000	1,336.0000	(3.188)	0	0	0
29/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	113.0000	135.0000	19.469	0	0	0
29/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	485.0000	556.0000	14.639	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	7,741.0000	7,633.0000	(1.395)	0	0	0
29/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,298.0000	2,231.0000	(2.916)	0	0	0
29/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,678.0000	1,797.0000	7.092	0	0	0
29/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	5,762.0000	5,658.0000	(1.805)	0	0	0
29/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,266.0000	1,226.0000	(3.160)	0	0	0
29/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
29/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	65.0000	79.0000	21.538	0	0	0
29/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,421.0000	3,534.0000	3.303	0	0	0
29/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,877.0000	2,802.0000	(2.607)	0	0	0
29/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	44.0000	52.0000	18.182	0	0	0
29/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,196.0000	3,117.0000	(2.472)	0	0	0
29/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
29/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,006.0000	5,900.0000	(1.765)	0	0	0
29/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	3,945.0000	3,858.0000	(2.205)	0	0	0
29/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	117.0000	140.0000	19.658	0	0	0
29/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	7,840.0000	7,732.0000	(1.378)	0	0	0
29/10/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,135.0000	4,046.0000	(2.152)	0	0	0
29/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,419.0000	1,374.0000	(3.171)	0	0	0
29/10/2009	£ / R	2010/06/14	14.25	Call	Currency Future	451.0000	518.0000	14.856	0	0	0
29/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,154.0000	1,118.0000	(3.120)	0	0	0
29/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,338.0000	8,230.0000	(1.295)	0	0	0
29/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	5,811.0000	5,707.0000	(1.790)	0	0	0
29/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	594.0000	675.0000	13.636	0	0	0
29/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
29/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,012.0000	981.0000	(3.063)	0	0	0
29/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,085.0000	4,987.0000	(1.927)	0	0	0
29/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	609.0000	692.0000	13.629	0	0	0
29/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	67.0000	82.0000	22.388	0	0	0
29/10/2009	£ / R	2010/06/14	13.65	Put	Currency Future	977.0000	948.0000	(2.968)	0	0	0
29/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,652.0000	2,581.0000	(2.677)	0	0	0
29/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	536.0000	612.0000	14.179	0	0	0
29/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	4,247.0000	4,359.0000	2.637	0	0	0
29/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	39.0000	40.0000	2.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	7,990.0000	7,882.0000	(1.352)	0	0	0
29/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
29/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,089.0000	7,981.0000	(1.335)	0	0	0
29/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	83.0000	101.0000	21.687	0	0	0
29/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,751.0000	4,657.0000	(1.979)	0	0	0
29/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
29/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	234.0000	275.0000	17.521	0	0	0
29/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,514.0000	4,424.0000	(1.994)	0	0	0
29/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
29/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	96.0000	118.0000	22.917	0	0	0
29/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	7,791.0000	7,682.0000	(1.399)	0	0	0
29/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,877.0000	2,802.0000	(2.607)	0	0	0
29/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
29/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,697.0000	6,589.0000	(1.613)	0	0	0
29/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	209.0000	246.0000	17.703	0	0	0
29/10/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,684.0000	8,576.0000	(1.244)	0	0	0
29/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	910.0000	883.0000	(2.967)	0	0	0
29/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,228.0000	1,189.0000	(3.176)	0	0	0
29/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	510.0000	584.0000	14.510	0	0	0
29/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	642.0000	727.0000	13.240	0	0	0
29/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,047.0000	1,015.0000	(3.056)	0	0	0
29/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	252.0000	294.0000	16.667	0	0	0
29/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,520.0000	2,449.0000	(2.817)	0	0	0
29/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	160.0000	190.0000	18.750	0	0	0
29/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,428.0000	3,346.0000	(2.392)	0	0	0
29/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	58.0000	70.0000	20.690	0	0	0
29/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	78.0000	83.0000	6.410	0	0	0
29/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,310.0000	2,427.0000	5.065	0	0	0
29/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
29/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,274.0000	3,387.0000	3.451	0	0	0
29/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,326.0000	5,226.0000	(1.878)	0	0	0
29/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,405.0000	2,521.0000	4.823	0	0	0
29/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
29/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	77.0000	5.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,372.0000	3,485.0000	3.351	0	0	0
29/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	887.0000	987.0000	11.274	0	0	0
29/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,520.0000	1,639.0000	7.829	0	0	0
29/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,230.0000	5,130.0000	(1.912)	0	0	0
29/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	62.0000	74.0000	19.355	0	0	0
29/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	555.0000	543.0000	(2.162)	0	0	0
29/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	263.0000	306.0000	16.350	0	0	0
29/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,431.0000	2,362.0000	(2.838)	0	0	0
29/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	167.0000	198.0000	18.563	0	0	0
29/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,335.0000	3,254.0000	(2.429)	0	0	0
29/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,279.0000	4,188.0000	(2.127)	0	0	0
29/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	111.0000	133.0000	19.820	0	0	0
29/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	188.0000	194.0000	3.191	0	0	0
29/10/2009	€ / R	2009/12/14			Currency Future	11.5856	11.5706	(0.129)	11.6300	11.5800	35,773
29/10/2009	€ / R	2009/12/14	10.30	Call	Currency Future	1,306.0000	1,291.0000	(1.149)	0	0	0
29/10/2009	€ / R	2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	8.80	Call	Currency Future	2,787.0000	2,772.0000	(0.538)	0	0	0
29/10/2009	€ / R	2009/12/14	12.60	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
29/10/2009	€ / R	2009/12/14	11.55	Put	Currency Future	272.0000	286.0000	5.147	0	0	0
29/10/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,983.0000	2,000.0000	0.857	0	0	0
29/10/2009	€ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	17.75	Put	Currency Future	6,165.0000	6,180.0000	0.243	0	0	0
29/10/2009	€ / R	2009/12/14	11.65	Call	Currency Future	266.0000	266.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	9.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	19.00	Put	Currency Future	7,415.0000	7,430.0000	0.202	0	0	0
29/10/2009	€ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
29/10/2009	€ / R	2009/12/14	13.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	€ / R	2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	7.15	Call	Currency Future	4,436.0000	4,421.0000	(0.338)	0	0	0
29/10/2009	€ / R	2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	15.20	Put	Currency Future	3,618.0000	3,634.0000	0.442	0	0	0
29/10/2009	€ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,786.0000	3,771.0000	(0.396)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,080.0000	1,097.0000	1.574	0	0	0
29/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	307.0000	307.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,935.0000	1,951.0000	0.827	0	0	0
29/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,452.0000	1,437.0000	(1.033)	0	0	0
29/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	330.0000	346.0000	4.848	0	0	0
29/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	286.0000	286.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,015.0000	6,030.0000	0.249	0	0	0
29/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,290.0000	2,275.0000	(0.655)	0	0	0
29/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,586.0000	4,571.0000	(0.327)	0	0	0
29/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,686.0000	3,671.0000	(0.407)	0	0	0
29/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	816.0000	833.0000	2.083	0	0	0
29/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	462.0000	479.0000	3.680	0	0	0
29/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
29/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,165.0000	8,180.0000	0.184	0	0	0
29/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
29/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	198.0000	199.0000	0.505	0	0	0
29/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
29/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,439.0000	2,424.0000	(0.615)	0	0	0
29/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	249.0000	263.0000	5.622	0	0	0
29/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	300.0000	315.0000	5.000	0	0	0
29/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,015.0000	8,030.0000	0.187	0	0	0
29/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,286.0000	3,271.0000	(0.456)	0	0	0
29/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,415.0000	5,431.0000	0.295	0	0	0
29/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,217.0000	4,232.0000	0.356	0	0	0
29/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
29/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,486.0000	4,471.0000	(0.334)	0	0	0
29/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	732.0000	749.0000	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
29/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,795.0000	1,780.0000	(0.836)	0	0	0
29/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
29/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,740.0000	1,756.0000	0.920	0	0	0
29/10/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,436.0000	3,421.0000	(0.437)	0	0	0
29/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	6.0000	7.0000	16.667	6	6	12,389
29/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,286.0000	4,271.0000	(0.350)	0	0	0
29/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,278.0000	2,294.0000	0.702	0	0	0
29/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,515.0000	7,530.0000	0.200	0	0	0
29/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	184.0000	185.0000	0.543	0	0	0
29/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,021.0000	3,036.0000	0.497	0	0	0
29/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,336.0000	4,321.0000	(0.346)	0	0	0
29/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,500.0000	1,516.0000	1.067	0	0	0
29/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	498.0000	515.0000	3.414	0	0	0
29/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
29/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
29/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
29/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,865.0000	7,880.0000	0.191	0	0	0
29/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,565.0000	7,580.0000	0.198	0	0	0
29/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	335.0000	334.0000	(0.299)	0	0	0
29/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,315.0000	6,330.0000	0.238	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,624.0000	2,639.0000	0.572	0	0	0
29/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,220.0000	3,235.0000	0.466	0	0	0
29/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
29/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	902.0000	919.0000	1.885	0	0	0
29/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	117.0000	120.0000	2.564	117	117	12,389
29/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,265.0000	6,280.0000	0.239	0	0	0
29/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
29/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,311.0000	1,328.0000	1.297	0	0	0
29/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
29/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,515.0000	5,530.0000	0.272	0	0	0
29/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,141.0000	2,126.0000	(0.701)	0	0	0
29/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,565.0000	5,580.0000	0.270	0	0	0
29/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	213.0000	214.0000	0.469	0	0	0
29/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,265.0000	8,280.0000	0.181	0	0	0
29/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	844.0000	830.0000	(1.659)	0	0	0
29/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,665.0000	7,680.0000	0.196	0	0	0
29/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,080.0000	1,097.0000	1.574	0	0	0
29/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,886.0000	1,902.0000	0.848	0	0	0
29/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,317.0000	4,332.0000	0.347	0	0	0
29/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,568.0000	3,584.0000	0.448	0	0	0
29/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	990.0000	1,007.0000	1.717	0	0	0
29/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,536.0000	4,521.0000	(0.331)	0	0	0
29/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,894.0000	1,879.0000	(0.792)	0	0	0
29/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	43.0000	45.0000	4.651	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,179.0000	2,195.0000	0.734	0	0	0
29/10/2009	€ / R	2009/12/14	13.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/10/2009	€ / R	2009/12/14	8.00	Call	Currency Future	3,586.0000	3,571.0000	(0.418)	0	0	0
29/10/2009	€ / R	2009/12/14	8.45	Call	Currency Future	3,136.0000	3,121.0000	(0.478)	0	0	0
29/10/2009	€ / R	2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	76.0000	78.0000	2.632	0	0	80
29/10/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,315.0000	8,330.0000	0.180	0	0	0
29/10/2009	€ / R	2009/12/14	7.40	Call	Currency Future	4,186.0000	4,171.0000	(0.358)	0	0	0
29/10/2009	€ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	15.65	Put	Currency Future	4,067.0000	4,082.0000	0.369	0	0	0
29/10/2009	€ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,736.0000	3,721.0000	(0.401)	0	0	0
29/10/2009	€ / R	2009/12/14	12.85	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
29/10/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,376.0000	2,392.0000	0.673	0	0	0
29/10/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,125.0000	1,143.0000	1.600	0	0	0
29/10/2009	€ / R	2009/12/14	14.90	Put	Currency Future	3,319.0000	3,335.0000	0.482	0	0	0
29/10/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	8.40	Call	Currency Future	3,186.0000	3,171.0000	(0.471)	0	0	0
29/10/2009	€ / R	2009/12/14	19.05	Put	Currency Future	7,465.0000	7,480.0000	0.201	0	0	0
29/10/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,117.0000	4,132.0000	0.364	0	0	0
29/10/2009	€ / R	2009/12/14	17.25	Put	Currency Future	5,665.0000	5,680.0000	0.265	0	0	0
29/10/2009	€ / R	2009/12/14	15.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,170.0000	3,185.0000	0.473	0	0	0
29/10/2009	€ / R	2009/12/14	13.05	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
29/10/2009	€ / R	2009/12/14	13.50	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/10/2009	€ / R	2009/12/14	14.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	7.45	Call	Currency Future	4,136.0000	4,121.0000	(0.363)	0	0	0
29/10/2009	€ / R	2009/12/14	15.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	8.25	Call	Currency Future	3,336.0000	3,321.0000	(0.450)	0	0	0
29/10/2009	€ / R	2009/12/14	8.85	Call	Currency Future	2,737.0000	2,723.0000	(0.512)	0	0	0
29/10/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,125.0000	1,143.0000	1.600	0	0	0
29/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,500.0000	1,516.0000	1.067	0	0	0
29/10/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,644.0000	1,660.0000	0.973	0	0	0
29/10/2009	€ / R	2009/12/14	10.90	Put	Currency Future	74.0000	76.0000	2.703	0	0	0
29/10/2009	€ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,692.0000	1,708.0000	0.946	0	0	0
29/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,120.0000	3,136.0000	0.513	0	0	0
29/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	40.0000	40.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,171.0000	1,188.0000	1.452	0	0	0
29/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,696.0000	1,682.0000	(0.825)	0	0	0
29/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,865.0000	5,880.0000	0.256	0	0	0
29/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	229.0000	231.0000	0.873	0	0	0
29/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,354.0000	1,339.0000	(1.108)	0	0	0
29/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	26.0000	26.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,081.0000	2,097.0000	0.769	0	0	0
29/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	427.0000	444.0000	3.981	0	0	0
29/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,538.0000	2,523.0000	(0.591)	0	0	0
29/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
29/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,162.0000	1,146.0000	(1.377)	0	0	0
29/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,837.0000	1,853.0000	0.871	0	0	0
29/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	759.0000	747.0000	(1.581)	0	0	0
29/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,867.0000	3,883.0000	0.414	0	0	0
29/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	394.0000	410.0000	4.061	0	0	0
29/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,269.0000	3,285.0000	0.489	0	0	0
29/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,815.0000	7,830.0000	0.192	0	0	0
29/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,887.0000	2,872.0000	(0.520)	0	0	0
29/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	976.0000	961.0000	(1.537)	0	0	0
29/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,595.0000	1,612.0000	1.066	0	0	0
29/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,264.0000	1,281.0000	1.345	0	0	0
29/10/2009	€ / R 2009/12/14	8.00	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
29/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	247.0000	248.0000	0.405	0	0	0
29/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,536.0000	3,521.0000	(0.424)	0	0	0
29/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	858.0000	876.0000	2.098	0	0	0
29/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,081.0000	2,097.0000	0.769	0	0	0
29/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,588.0000	2,573.0000	(0.580)	0	0	0
29/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,715.0000	7,730.0000	0.194	0	0	0
29/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	931.0000	917.0000	(1.504)	0	0	0
29/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,765.0000	7,780.0000	0.193	0	0	0
29/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,070.0000	3,086.0000	0.521	0	0	0
29/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,815.0000	5,830.0000	0.258	0	0	0
29/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,130.0000	2,146.0000	0.751	0	0	0
29/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,598.0000	1,583.0000	(0.939)	0	0	0
29/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	458.0000	452.0000	(1.310)	0	0	0
29/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	902.0000	919.0000	1.885	0	0	0
29/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,574.0000	2,590.0000	0.622	0	0	0
29/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,789.0000	1,805.0000	0.894	0	0	0
29/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,549.0000	1,534.0000	(0.968)	0	0	0
29/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,190.0000	2,176.0000	(0.639)	0	0	0
29/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,358.0000	1,374.0000	1.178	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
29/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,500.0000	1,486.0000	(0.933)	0	0	0
29/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,469.0000	3,484.0000	0.432	0	0	0
29/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	228.0000	241.0000	5.702	0	0	0
29/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,718.0000	3,733.0000	0.403	0	0	0
29/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,818.0000	3,833.0000	0.393	0	0	0
29/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,236.0000	4,221.0000	(0.354)	0	0	0
29/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,278.0000	2,294.0000	0.702	0	0	0
29/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,740.0000	1,756.0000	0.920	0	0	0
29/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
29/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	361.0000	377.0000	4.432	0	0	0
29/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,389.0000	2,374.0000	(0.628)	0	0	0
29/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
29/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,595.0000	1,612.0000	1.066	0	0	0
29/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,217.0000	1,235.0000	1.479	0	0	0
29/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,486.0000	3,471.0000	(0.430)	0	0	0
29/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,210.0000	1,194.0000	(1.322)	0	0	0
29/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,943.0000	1,928.0000	(0.772)	0	0	0
29/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,837.0000	1,853.0000	0.871	0	0	0
29/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,516.0000	4,531.0000	0.332	0	0	0
29/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,403.0000	1,388.0000	(1.069)	0	0	0
29/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,452.0000	1,469.0000	1.171	0	0	0
29/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,715.0000	5,730.0000	0.262	0	0	0
29/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,167.0000	4,182.0000	0.360	0	0	0
29/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,937.0000	2,922.0000	(0.511)	0	0	0
29/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,746.0000	1,731.0000	(0.859)	0	0	0
29/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,475.0000	2,491.0000	0.646	0	0	0
29/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,229.0000	2,245.0000	0.718	0	0	0
29/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
29/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,386.0000	3,371.0000	(0.443)	0	0	0
29/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,886.0000	3,871.0000	(0.386)	0	0	0
29/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,548.0000	1,564.0000	1.034	0	0	0
29/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,983.0000	2,000.0000	0.857	0	0	0
29/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,936.0000	3,921.0000	(0.381)	0	0	0
29/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	801.0000	788.0000	(1.623)	0	0	0
29/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	172.0000	182.0000	5.814	0	0	0
29/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,386.0000	4,371.0000	(0.342)	0	0	0
29/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
29/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,236.0000	3,221.0000	(0.464)	0	0	0
29/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,327.0000	2,343.0000	0.688	0	0	0
29/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,475.0000	2,491.0000	0.646	0	0	0
29/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
29/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,419.0000	3,434.0000	0.439	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	364.0000	361.0000	(0.824)	0	0	0
29/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,688.0000	2,673.0000	(0.558)	0	0	0
29/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,426.0000	2,442.0000	0.660	0	0	0
29/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
29/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,416.0000	4,432.0000	0.362	0	0	0
29/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,525.0000	2,540.0000	0.594	0	0	0
29/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,327.0000	2,343.0000	0.688	0	0	0
29/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,032.0000	2,048.0000	0.787	0	0	0
29/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,723.0000	2,738.0000	0.551	0	0	0
29/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,765.0000	5,780.0000	0.260	0	0	0
29/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,789.0000	1,805.0000	0.894	0	0	0
29/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,615.0000	5,630.0000	0.267	0	0	0
29/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	141.0000	149.0000	5.674	0	0	0
29/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,267.0000	4,282.0000	0.352	0	0	0
29/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
29/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,673.0000	2,689.0000	0.599	0	0	0
29/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
29/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,768.0000	3,783.0000	0.398	0	0	0
29/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	732.0000	749.0000	2.322	0	0	0
29/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
29/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,488.0000	2,474.0000	(0.563)	0	0	0
29/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,466.0000	4,482.0000	0.358	0	0	0
29/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	22.0000	22.0000	-	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
29/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,240.0000	2,225.0000	(0.670)	0	0	0
29/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,016.0000	5,031.0000	0.299	0	0	0
29/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,229.0000	2,245.0000	0.718	0	0	0
29/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	82.0000	86.0000	4.878	0	0	0
29/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,258.0000	1,243.0000	(1.192)	0	0	0
29/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,032.0000	2,048.0000	0.787	0	0	0
29/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
29/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,615.0000	7,630.0000	0.197	0	0	0
29/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	718.0000	706.0000	(1.671)	0	0	0
29/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,518.0000	3,534.0000	0.455	0	0	0
29/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	190.0000	200.0000	5.263	0	0	0
29/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,548.0000	1,564.0000	1.034	0	0	0
29/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	35.0000	35.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	678.0000	667.0000	(1.622)	0	0	0
29/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	639.0000	628.0000	(1.721)	0	0	0
29/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,358.0000	1,374.0000	1.178	0	0	0
29/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,844.0000	1,830.0000	(0.759)	0	0	0
29/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
29/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,405.0000	1,422.0000	1.210	0	0	0
29/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,065.0000	6,080.0000	0.247	0	0	0
29/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	527.0000	519.0000	(1.518)	0	0	0
29/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,021.0000	1,006.0000	(1.469)	0	0	0
29/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,837.0000	2,822.0000	(0.529)	0	0	0
29/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	425.0000	421.0000	(0.941)	0	0	0
29/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,515.0000	6,530.0000	0.230	0	0	0
29/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,993.0000	1,978.0000	(0.753)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,017.0000	4,032.0000	0.373	0	0	0
29/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,665.0000	6,680.0000	0.225	0	0	0
29/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	563.0000	555.0000	(1.421)	0	0	0
29/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,987.0000	2,972.0000	(0.502)	0	0	0
29/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	208.0000	220.0000	5.769	0	0	0
29/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	127.0000	134.0000	5.512	0	0	0
29/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	394.0000	390.0000	(1.015)	0	0	0
29/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,986.0000	3,971.0000	(0.376)	0	0	0
29/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,967.0000	3,983.0000	0.403	0	0	0
29/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,042.0000	2,027.0000	(0.735)	0	0	0
29/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
29/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	156.0000	165.0000	5.769	0	0	0
29/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,065.0000	8,080.0000	0.186	0	0	0
29/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,166.0000	5,181.0000	0.290	0	0	0
29/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,915.0000	7,930.0000	0.190	0	0	0
29/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	103.0000	108.0000	4.854	0	0	0
29/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,915.0000	5,930.0000	0.254	0	0	0
29/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,668.0000	3,683.0000	0.409	0	0	0
29/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	492.0000	485.0000	(1.423)	0	0	0
29/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,965.0000	6,980.0000	0.215	0	0	0
29/10/2009	€ / R 2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	115.0000	120.0000	4.348	0	0	0
29/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	600.0000	591.0000	(1.500)	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
29/10/2009	€ / R 2009/12/14	8.55	Call	Currency Future	3,037.0000	3,022.0000	(0.494)	0	0	0
29/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,465.0000	5,480.0000	0.274	0	0	0
29/10/2009	€ / R 2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	887.0000	873.0000	(1.578)	0	0	0
29/10/2009	€ / R 2009/12/14	10.55	Call	Currency Future	1,066.0000	1,051.0000	(1.407)	0	0	0
29/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
29/10/2009	€ / R 2009/12/14	7.55	Call	Currency Future	4,036.0000	4,021.0000	(0.372)	0	0	0
29/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,339.0000	2,325.0000	(0.599)	0	0	0
29/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,836.0000	3,821.0000	(0.391)	0	0	0
29/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,636.0000	4,621.0000	(0.324)	0	0	0
29/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,638.0000	2,623.0000	(0.569)	0	0	0
29/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,986.0000	3,971.0000	(0.376)	0	0	0
29/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,636.0000	3,621.0000	(0.413)	0	0	0
29/10/2009	€ / R 2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,369.0000	3,384.0000	0.445	0	0	0
29/10/2009	€ / R 2009/12/14	14.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,365.0000	7,380.0000	0.204	0	0	0
29/10/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,647.0000	1,633.0000	(0.850)	0	0	0
29/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,086.0000	4,071.0000	(0.367)	0	0	0
29/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,086.0000	3,072.0000	(0.454)	0	0	0
29/10/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,365.0000	5,381.0000	0.298	0	0	0
29/10/2009	€ / R 2009/12/14	9.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
29/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	10.55	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
29/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
29/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,917.0000	3,933.0000	0.408	0	0	0
29/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,035.0000	1,052.0000	1.643	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2009/12/14	14.50	Put	Currency Future	2,921.0000	2,937.0000	0.548	0	0	0
29/10/2009	€ / R	2009/12/14	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.25	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
29/10/2009	€ / R	2009/12/14	9.50	Call	Currency Future	2,091.0000	2,077.0000	(0.670)	0	0	0
29/10/2009	€ / R	2009/12/14	12.15	Put	Currency Future	691.0000	708.0000	2.460	0	0	0
29/10/2009	€ / R	2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.10	Put	Currency Future	651.0000	668.0000	2.611	0	0	0
29/10/2009	€ / R	2009/12/14	9.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.10	Call	Currency Future	136.0000	138.0000	1.471	0	0	0
29/10/2009	€ / R	2009/12/14	10.50	Put	Currency Future	28.0000	28.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	11.95	Call	Currency Future	170.0000	172.0000	1.176	0	0	0
29/10/2009	€ / R	2009/12/14	14.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.45	Put	Currency Future	946.0000	963.0000	1.797	0	0	0
29/10/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,114.0000	1,099.0000	(1.346)	0	0	0
29/10/2009	€ / R	2009/12/14	11.95	Put	Currency Future	535.0000	552.0000	3.178	0	0	0
29/10/2009	€ / R	2009/12/14	12.05	Put	Currency Future	611.0000	628.0000	2.782	0	0	0
29/10/2009	€ / R	2009/12/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	12.00	Call	Currency Future	158.0000	160.0000	1.266	0	0	0
29/10/2009	€ / R	2009/12/14	12.00	Put	Currency Future	572.0000	590.0000	3.147	0	0	0
29/10/2009	€ / R	2009/12/14	12.05	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
29/10/2009	€ / R	2009/12/14	12.25	Put	Currency Future	773.0000	791.0000	2.329	0	0	0
29/10/2009	€ / R	2009/12/14	12.15	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
29/10/2009	€ / R	2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,215.0000	6,230.0000	0.241	0	0	0
29/10/2009	€ / R	2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,115.0000	6,130.0000	0.245	0	0	0
29/10/2009	€ / R	2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,115.0000	8,130.0000	0.185	0	0	0
29/10/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,215.0000	8,230.0000	0.183	0	0	0
29/10/2009	€ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2009/12/14	19.55	Put	Currency Future	7,965.0000	7,980.0000	0.188	0	0	0
29/10/2009	€ / R	2009/12/14	17.55	Put	Currency Future	5,965.0000	5,980.0000	0.251	0	0	0
29/10/2009	€ / R	2010/03/15			Currency Future	11.7819	11.7631	(0.160)	11.8100	11.7400	3,900
29/10/2009	€ / R	2010/03/15	11.65	Call	Currency Future	573.0000	572.0000	(0.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	19.75	Put	Currency Future	7,973.0000	7,992.0000	0.238	0	0	0
29/10/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,172.0000	8,191.0000	0.233	0	0	0
29/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/10/2009	€ / R	2010/03/15	8.45	Call	Currency Future	3,342.0000	3,323.0000	(0.569)	0	0	0
29/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	23.0000	23.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	7.55	Call	Currency Future	4,235.0000	4,216.0000	(0.449)	0	0	0
29/10/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,474.0000	7,493.0000	0.254	0	0	0
29/10/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,640.0000	1,662.0000	1.341	0	0	0
29/10/2009	€ / R	2010/03/15	17.65	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	€ / R	2010/03/15	13.55	Put	Currency Future	1,909.0000	1,930.0000	1.100	0	0	0
29/10/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,689.0000	3,670.0000	(0.515)	0	0	0
29/10/2009	€ / R	2010/03/15	11.65	Put	Currency Future	441.0000	459.0000	4.082	0	0	0
29/10/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,272.0000	8,291.0000	0.230	0	0	0
29/10/2009	€ / R	2010/03/15	17.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	1,954.0000	1,976.0000	1.126	0	0	0
29/10/2009	€ / R	2010/03/15	8.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,505.0000	2,486.0000	(0.758)	0	0	0
29/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,652.0000	2,634.0000	(0.679)	0	0	0
29/10/2009	€ / R	2010/03/15	19.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,091.0000	1,113.0000	2.016	0	0	0
29/10/2009	€ / R	2010/03/15	14.25	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
29/10/2009	€ / R	2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	13.55	Call	Currency Future	141.0000	144.0000	2.128	0	0	0
29/10/2009	€ / R	2010/03/15	12.10	Call	Currency Future	401.0000	402.0000	0.249	0	0	0
29/10/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,358.0000	3,378.0000	0.596	0	0	0
29/10/2009	€ / R	2010/03/15	17.75	Put	Currency Future	5,979.0000	5,998.0000	0.318	0	0	0
29/10/2009	€ / R	2010/03/15	17.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,683.0000	4,664.0000	(0.406)	0	0	0
29/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	136.0000	139.0000	2.206	0	0	0
29/10/2009	€ / R	2010/03/15	9.45	Call	Currency Future	2,359.0000	2,340.0000	(0.805)	0	0	0
29/10/2009	€ / R	2010/03/15	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,406.0000	3,426.0000	0.587	0	0	0
29/10/2009	€ / R	2010/03/15	19.40	Put	Currency Future	7,624.0000	7,643.0000	0.249	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	17.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	13.25	Call	Currency Future	172.0000	175.0000	1.744	0	0	0
29/10/2009	€ / R	2010/03/15	19.65	Put	Currency Future	7,873.0000	7,892.0000	0.241	0	0	0
29/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	7,773.0000	7,792.0000	0.244	0	0	0
29/10/2009	€ / R	2010/03/15	16.10	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/10/2009	€ / R	2010/03/15	19.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,178.0000	6,197.0000	0.308	0	0	0
29/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	4,185.0000	4,166.0000	(0.454)	0	0	0
29/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	4,334.0000	4,315.0000	(0.438)	0	0	0
29/10/2009	€ / R	2010/03/15	8.30	Call	Currency Future	3,491.0000	3,472.0000	(0.544)	0	0	0
29/10/2009	€ / R	2010/03/15	16.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,243.0000	3,225.0000	(0.555)	0	0	0
29/10/2009	€ / R	2010/03/15	7.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	10.25	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
29/10/2009	€ / R	2010/03/15	17.65	Put	Currency Future	5,879.0000	5,899.0000	0.340	0	0	0
29/10/2009	€ / R	2010/03/15	15.55	Put	Currency Future	3,796.0000	3,815.0000	0.501	0	0	0
29/10/2009	€ / R	2010/03/15	12.10	Put	Currency Future	719.0000	739.0000	2.782	0	0	0
29/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,338.0000	4,357.0000	0.438	0	0	0
29/10/2009	€ / R	2010/03/15	15.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/10/2009	€ / R	2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	94.0000	98.0000	4.255	0	0	0
29/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,387.0000	4,407.0000	0.456	0	0	0
29/10/2009	€ / R	2010/03/15	8.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,533.0000	4,514.0000	(0.419)	0	0	0
29/10/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,595.0000	1,577.0000	(1.129)	0	0	0
29/10/2009	€ / R	2010/03/15	15.65	Put	Currency Future	3,894.0000	3,913.0000	0.488	0	0	0
29/10/2009	€ / R	2010/03/15	17.55	Put	Currency Future	5,780.0000	5,799.0000	0.329	0	0	0
29/10/2009	€ / R	2010/03/15	19.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	16.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
29/10/2009	€ / R	2010/03/15	7.30	Call	Currency Future	4,483.0000	4,465.0000	(0.402)	0	0	0
29/10/2009	€ / R	2010/03/15	15.15	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
29/10/2009	€ / R	2010/03/15	7.55	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	12.05	Put	Currency Future	685.0000	704.0000	2.774	0	0	0
29/10/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,540.0000	3,521.0000	(0.537)	0	0	0
29/10/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,424.0000	7,443.0000	0.256	0	0	0
29/10/2009	€ / R	2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,078.0000	6,098.0000	0.329	0	0	0
29/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	468.0000	485.0000	3.632	0	0	0
29/10/2009	€ / R	2010/03/15	15.10	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
29/10/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,278.0000	6,297.0000	0.303	0	0	0
29/10/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,331.0000	5,351.0000	0.375	0	0	0
29/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,549.0000	1,532.0000	(1.097)	0	0	0
29/10/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,456.0000	2,478.0000	0.896	0	0	0
29/10/2009	€ / R	2010/03/15	17.40	Put	Currency Future	5,630.0000	5,649.0000	0.337	0	0	0
29/10/2009	€ / R	2010/03/15	11.70	Put	Currency Future	468.0000	485.0000	3.632	0	0	0
29/10/2009	€ / R	2010/03/15	17.25	Put	Currency Future	5,481.0000	5,500.0000	0.347	0	0	0
29/10/2009	€ / R	2010/03/15	8.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,583.0000	4,564.0000	(0.415)	0	0	0
29/10/2009	€ / R	2010/03/15	15.55	Call	Currency Future	28.0000	28.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,073.0000	8,092.0000	0.235	0	0	0
29/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	550.0000	549.0000	(0.182)	0	0	0
29/10/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,410.0000	2,431.0000	0.871	0	0	0
29/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	2,213.0000	2,193.0000	(0.904)	0	0	0
29/10/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,023.0000	8,042.0000	0.237	0	0	0
29/10/2009	€ / R	2010/03/15	10.30	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
29/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
29/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	2,261.0000	2,242.0000	(0.840)	0	0	0
29/10/2009	€ / R	2010/03/15	12.05	Call	Currency Future	416.0000	418.0000	0.481	0	0	0
29/10/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,554.0000	2,535.0000	(0.744)	0	0	0
29/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,937.0000	3,918.0000	(0.483)	0	0	0
29/10/2009	€ / R	2010/03/15	14.10	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
29/10/2009	€ / R	2010/03/15	18.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	3,194.0000	3,175.0000	(0.595)	0	0	0
29/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,381.0000	5,400.0000	0.353	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	15.30	Put	Currency Future	3,552.0000	3,572.0000	0.563	0	0	0
29/10/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,552.0000	1,574.0000	1.418	0	0	0
29/10/2009	€ / R	2010/03/15	17.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/10/2009	€ / R	2010/03/15	12.60	Call	Currency Future	273.0000	276.0000	1.099	0	0	13,636
29/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,508.0000	1,530.0000	1.459	0	0	0
29/10/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,327.0000	6,346.0000	0.300	0	0	0
29/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	13.30	Put	Currency Future	1,684.0000	1,706.0000	1.306	0	0	0
29/10/2009	€ / R	2010/03/15	9.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.40	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	550.0000	549.0000	(0.182)	0	0	0
29/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,431.0000	5,450.0000	0.350	0	0	0
29/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,276.0000	1,262.0000	(1.097)	0	0	0
29/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,639.0000	3,620.0000	(0.522)	0	0	0
29/10/2009	€ / R	2010/03/15	15.40	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/10/2009	€ / R	2010/03/15	11.00	Call	Currency Future	959.0000	948.0000	(1.147)	0	0	13,636
29/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	433.0000	434.0000	0.231	0	0	0
29/10/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,701.0000	2,683.0000	(0.666)	0	0	0
29/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	7,723.0000	7,742.0000	0.246	0	0	0
29/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,374.0000	7,393.0000	0.258	0	0	0
29/10/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,029.0000	6,048.0000	0.315	0	0	0
29/10/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,688.0000	1,670.0000	(1.066)	0	0	0
29/10/2009	€ / R	2010/03/15	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	177.0000	185.0000	4.520	0	0	0
29/10/2009	€ / R	2010/03/15	9.10	Put	Currency Future	20.0000	20.0000	-	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
29/10/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,633.0000	4,614.0000	(0.410)	0	0	0
29/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	166.0000	169.0000	1.807	0	0	0
29/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	184.0000	187.0000	1.630	0	0	0
29/10/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,392.0000	3,373.0000	(0.560)	0	0	0
29/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,735.0000	1,717.0000	(1.037)	0	0	0
29/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	28.0000	28.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	9.45	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	19.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
29/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,384.0000	4,365.0000	(0.433)	0	0	0
29/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	190.0000	193.0000	1.579	0	0	0
29/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,310.0000	2,291.0000	(0.823)	0	0	0
29/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,649.0000	3,669.0000	0.548	0	0	0
29/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	468.0000	469.0000	0.214	0	0	0
29/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,487.0000	4,506.0000	0.423	0	0	0
29/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,322.0000	8,341.0000	0.228	0	0	0
29/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
29/10/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,407.0000	2,389.0000	(0.748)	0	0	0
29/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,165.0000	3,185.0000	0.632	0	0	0
29/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	586.0000	605.0000	3.242	0	0	0
29/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
29/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,366.0000	1,350.0000	(1.171)	0	0	0
29/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,324.0000	7,343.0000	0.259	0	0	0
29/10/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,845.0000	3,864.0000	0.494	0	0	0
29/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,531.0000	5,550.0000	0.344	0	0	0
29/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
29/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,898.0000	2,880.0000	(0.621)	0	0	0
29/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	618.0000	638.0000	3.236	0	0	0
29/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,293.0000	3,274.0000	(0.577)	0	0	0
29/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,730.0000	5,749.0000	0.332	0	0	0
29/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,524.0000	7,543.0000	0.253	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,288.0000	4,308.0000	0.466	0	0	0
29/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,457.0000	1,440.0000	(1.167)	0	0	0
29/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,887.0000	3,869.0000	(0.463)	0	0	0
29/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,437.0000	4,457.0000	0.451	0	0	0
29/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	295.0000	297.0000	0.678	0	0	0
29/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	192.0000	201.0000	4.688	0	0	0
29/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,773.0000	1,795.0000	1.241	0	0	0
29/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
29/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
29/10/2009	€ / R 2010/03/15	17.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	924.0000	914.0000	(1.082)	0	0	0
29/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
29/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,747.0000	3,767.0000	0.534	0	0	0
29/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,411.0000	1,395.0000	(1.134)	0	0	0
29/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	50.0000	50.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	89.0000	93.0000	4.494	0	0	0
29/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
29/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	79.0000	82.0000	3.797	0	0	0
29/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,227.0000	2,249.0000	0.988	0	0	0
29/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	598.0000	596.0000	(0.334)	0	0	0
29/10/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,590.0000	3,571.0000	(0.529)	0	0	0
29/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,863.0000	1,885.0000	1.181	0	0	0
29/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
29/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,434.0000	4,415.0000	(0.429)	0	0	0
29/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
29/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	416.0000	432.0000	3.846	0	0	0
29/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,013.0000	1,034.0000	2.073	0	0	0
29/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,310.0000	3,330.0000	0.604	0	0	0
29/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,680.0000	5,699.0000	0.335	0	0	0
29/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,337.0000	1,359.0000	1.645	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	11.85	Call	Currency Future	487.0000	487.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	14.05	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
29/10/2009	€ / R	2010/03/15	19.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	€ / R	2010/03/15	19.35	Put	Currency Future	7,574.0000	7,593.0000	0.251	0	0	0
29/10/2009	€ / R	2010/03/15	12.90	Call	Currency Future	219.0000	222.0000	1.370	0	0	0
29/10/2009	€ / R	2010/03/15	11.85	Put	Currency Future	555.0000	574.0000	3.423	0	0	0
29/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,284.0000	4,266.0000	(0.420)	0	0	0
29/10/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,364.0000	2,385.0000	0.888	0	0	0
29/10/2009	€ / R	2010/03/15	19.45	Put	Currency Future	7,673.0000	7,692.0000	0.248	0	0	0
29/10/2009	€ / R	2010/03/15	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,030.0000	1,019.0000	(1.068)	0	0	0
29/10/2009	€ / R	2010/03/15	12.00	Put	Currency Future	651.0000	671.0000	3.072	0	0	0
29/10/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,782.0000	1,763.0000	(1.066)	0	0	0
29/10/2009	€ / R	2010/03/15	9.90	Call	Currency Future	1,924.0000	1,905.0000	(0.988)	0	0	0
29/10/2009	€ / R	2010/03/15	9.05	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/10/2009	€ / R	2010/03/15	10.90	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
29/10/2009	€ / R	2010/03/15	11.95	Call	Currency Future	450.0000	451.0000	0.222	0	0	0
29/10/2009	€ / R	2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,751.0000	2,732.0000	(0.691)	0	0	0
29/10/2009	€ / R	2010/03/15	15.45	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/10/2009	€ / R	2010/03/15	17.35	Put	Currency Future	5,580.0000	5,600.0000	0.358	0	0	0
29/10/2009	€ / R	2010/03/15	15.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/10/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,603.0000	2,584.0000	(0.730)	0	0	0
29/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	368.0000	383.0000	4.076	0	0	0
29/10/2009	€ / R	2010/03/15	15.45	Put	Currency Future	3,698.0000	3,718.0000	0.541	0	0	0
29/10/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,549.0000	2,570.0000	0.824	0	0	0
29/10/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,069.0000	3,090.0000	0.684	0	0	0
29/10/2009	€ / R	2010/03/15	9.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	11.50	Call	Currency Future	650.0000	646.0000	(0.615)	0	0	24
29/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/10/2009	€ / R	2010/03/15	13.45	Call	Currency Future	150.0000	153.0000	2.000	0	0	0
29/10/2009	€ / R	2010/03/15	8.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,876.0000	1,858.0000	(0.959)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	15.20	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
29/10/2009	€ / R	2010/03/15	13.45	Put	Currency Future	1,818.0000	1,840.0000	1.210	0	0	0
29/10/2009	€ / R	2010/03/15	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,997.0000	2,978.0000	(0.634)	0	0	0
29/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,455.0000	3,475.0000	0.579	0	0	0
29/10/2009	€ / R	2010/03/15	14.35	Put	Currency Future	2,643.0000	2,664.0000	0.795	0	0	0
29/10/2009	€ / R	2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,273.0000	2,294.0000	0.924	0	0	0
29/10/2009	€ / R	2010/03/15	16.20	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	€ / R	2010/03/15	15.35	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/10/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,987.0000	3,968.0000	(0.477)	0	0	0
29/10/2009	€ / R	2010/03/15	13.95	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
29/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,503.0000	2,524.0000	0.839	0	0	0
29/10/2009	€ / R	2010/03/15	13.05	Call	Currency Future	197.0000	200.0000	1.523	0	0	0
29/10/2009	€ / R	2010/03/15	15.35	Put	Currency Future	3,601.0000	3,620.0000	0.528	0	0	0
29/10/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,140.0000	4,159.0000	0.459	0	0	0
29/10/2009	€ / R	2010/03/15	14.95	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
29/10/2009	€ / R	2010/03/15	14.20	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
29/10/2009	€ / R	2010/03/15	14.50	Put	Currency Future	2,784.0000	2,805.0000	0.754	0	0	0
29/10/2009	€ / R	2010/03/15	8.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	15.25	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
29/10/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,019.0000	2,000.0000	(0.941)	0	0	0
29/10/2009	€ / R	2010/03/15	15.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/10/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,596.0000	1,618.0000	1.378	0	0	0
29/10/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,738.0000	3,720.0000	(0.482)	0	0	0
29/10/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,041.0000	4,061.0000	0.495	0	0	0
29/10/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,213.0000	3,233.0000	0.622	0	0	0
29/10/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,641.0000	1,624.0000	(1.036)	0	0	0
29/10/2009	€ / R	2010/03/15	14.35	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
29/10/2009	€ / R	2010/03/15	9.80	Put	Currency Future	37.0000	37.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,380.0000	1,401.0000	1.522	0	0	0
29/10/2009	€ / R	2010/03/15	10.20	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
29/10/2009	€ / R	2010/03/15	11.20	Put	Currency Future	243.0000	254.0000	4.527	0	0	0
29/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	1,728.0000	1,750.0000	1.273	0	0	0
29/10/2009	€ / R	2010/03/15	10.80	Put	Currency Future	124.0000	130.0000	4.839	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	212.0000	215.0000	1.415	0	0	0
29/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	178.0000	181.0000	1.685	0	0	0
29/10/2009	€ / R 2010/03/15	11.20	Call	Currency Future	825.0000	817.0000	(0.970)	0	0	0
29/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	84.0000	87.0000	3.571	0	0	0
29/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,465.0000	1,487.0000	1.502	0	0	0
29/10/2009	€ / R 2010/03/15	13.35	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
29/10/2009	€ / R 2010/03/15	14.80	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
29/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	162.0000	170.0000	4.938	0	0	0
29/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	705.0000	700.0000	(0.709)	0	0	0
29/10/2009	€ / R 2010/03/15	12.35	Put	Currency Future	898.0000	919.0000	2.339	0	0	0
29/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,137.0000	2,158.0000	0.983	0	0	0
29/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,849.0000	2,830.0000	(0.667)	0	0	0
29/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,503.0000	3,523.0000	0.571	0	0	0
29/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	323.0000	336.0000	4.025	0	0	0
29/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,441.0000	3,422.0000	(0.552)	0	0	0
29/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	119.0000	122.0000	2.521	0	0	0
29/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	11.10	Put	Currency Future	208.0000	218.0000	4.808	0	0	0
29/10/2009	€ / R 2010/03/15	11.25	Put	Currency Future	262.0000	273.0000	4.198	0	0	0
29/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,254.0000	1,276.0000	1.754	0	0	0
29/10/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,942.0000	3,962.0000	0.507	0	0	0
29/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	236.0000	239.0000	1.271	0	0	0
29/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
29/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	13.70	Call	Currency Future	128.0000	131.0000	2.344	0	0	0
29/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,456.0000	2,437.0000	(0.774)	0	0	0
29/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,106.0000	1,093.0000	(1.175)	0	0	0
29/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	994.0000	983.0000	(1.107)	0	0	0
29/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,321.0000	1,306.0000	(1.136)	0	0	0
29/10/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,046.0000	2,068.0000	1.075	0	0	0
29/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,502.0000	1,486.0000	(1.065)	0	0	0
29/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,838.0000	3,819.0000	(0.495)	0	0	0
29/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	2,974.0000	2,994.0000	0.672	0	0	0
29/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	71.0000	73.0000	2.817	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2010/03/15	11.15	Call	Currency Future	857.0000	849.0000	(0.933)	0	0	0
29/10/2009	€ / R 2010/03/15	14.70	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
29/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,261.0000	3,282.0000	0.644	0	0	0
29/10/2009	€ / R 2010/03/15	11.35	Call	Currency Future	733.0000	728.0000	(0.682)	0	0	0
29/10/2009	€ / R 2010/03/15	15.70	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	330.0000	332.0000	0.606	0	0	0
29/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,823.0000	7,842.0000	0.243	0	0	0
29/10/2009	€ / R 2010/03/15	11.35	Put	Currency Future	301.0000	315.0000	4.651	0	0	0
29/10/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,295.0000	1,317.0000	1.699	0	0	0
29/10/2009	€ / R 2010/03/15	11.10	Call	Currency Future	890.0000	881.0000	(1.011)	0	0	0
29/10/2009	€ / R 2010/03/15	11.25	Call	Currency Future	793.0000	786.0000	(0.883)	0	0	0
29/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	227.0000	230.0000	1.322	0	0	0
29/10/2009	€ / R 2010/03/15	13.85	Call	Currency Future	114.0000	117.0000	2.632	0	0	0
29/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,923.0000	7,942.0000	0.240	0	0	0
29/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
29/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	345.0000	359.0000	4.058	0	0	0
29/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,182.0000	2,203.0000	0.962	0	0	0
29/10/2009	€ / R 2010/03/15	11.15	Put	Currency Future	225.0000	235.0000	4.444	0	0	0
29/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	136.0000	142.0000	4.412	0	0	0
29/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,929.0000	5,948.0000	0.320	0	0	0
29/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,068.0000	1,055.0000	(1.217)	0	0	0
29/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	281.0000	294.0000	4.626	0	0	0
29/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	677.0000	672.0000	(0.739)	0	0	0
29/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
29/10/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,172.0000	1,193.0000	1.792	0	0	0
29/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,937.0000	3,918.0000	(0.483)	0	0	0
29/10/2009	€ / R 2010/03/15	12.70	Call	Currency Future	254.0000	257.0000	1.181	0	0	0
29/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	391.0000	407.0000	4.092	0	0	0
29/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,115.0000	2,096.0000	(0.898)	0	0	0
29/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	623.0000	620.0000	(0.482)	0	0	0
29/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,948.0000	2,929.0000	(0.645)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,188.0000	1,174.0000	(1.178)	0	0	0
29/10/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,829.0000	5,849.0000	0.343	0	0	0
29/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	763.0000	757.0000	(0.786)	0	0	0
29/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,092.0000	2,114.0000	1.052	0	0	0
29/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,971.0000	1,952.0000	(0.964)	0	0	0
29/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
29/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,189.0000	4,209.0000	0.477	0	0	0
29/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,021.0000	3,042.0000	0.695	0	0	0
29/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,090.0000	4,110.0000	0.489	0	0	0
29/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	3,992.0000	4,011.0000	0.476	0	0	0
29/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,788.0000	3,769.0000	(0.502)	0	0	0
29/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	124.0000	127.0000	2.419	0	0	0
29/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
29/10/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,213.0000	1,234.0000	1.731	0	0	0
29/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	245.0000	247.0000	0.816	0	0	0
29/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,239.0000	4,258.0000	0.448	0	0	0
29/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
29/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,046.0000	3,028.0000	(0.591)	0	0	0
29/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,318.0000	2,340.0000	0.949	0	0	0
29/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
29/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	35.0000	35.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	204.0000	207.0000	1.471	0	0	0
29/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,144.0000	1,131.0000	(1.136)	0	0	0
29/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,067.0000	2,048.0000	(0.919)	0	0	0
29/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,800.0000	2,781.0000	(0.679)	0	0	0
29/10/2009	€ / R 2010/03/15	10.70	Put	Currency Future	106.0000	111.0000	4.717	0	0	0
29/10/2009	€ / R 2010/03/15	9.00	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,829.0000	1,810.0000	(1.039)	0	0	0
29/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	47.0000	47.0000	-	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
29/10/2009	€ / R	2010/03/15	7.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,422.0000	1,444.0000	1.547	0	0	0
29/10/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,095.0000	3,077.0000	(0.582)	0	0	0
29/10/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,117.0000	3,137.0000	0.642	0	0	0
29/10/2009	€ / R	2010/03/15	8.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	11.75	Call	Currency Future	527.0000	526.0000	(0.190)	0	0	0
29/10/2009	€ / R	2010/03/15	9.70	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/10/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,086.0000	4,067.0000	(0.465)	0	0	0
29/10/2009	€ / R	2010/03/15	12.15	Call	Currency Future	385.0000	387.0000	0.519	0	0	0
29/10/2009	€ / R	2010/03/15	11.75	Put	Currency Future	495.0000	513.0000	3.636	0	0	0
29/10/2009	€ / R	2010/03/15	12.15	Put	Currency Future	753.0000	774.0000	2.789	0	0	0
29/10/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,036.0000	4,018.0000	(0.446)	0	0	0
29/10/2009	€ / R	2010/03/15	12.25	Put	Currency Future	825.0000	845.0000	2.424	0	0	0
29/10/2009	€ / R	2010/03/15	12.25	Call	Currency Future	357.0000	358.0000	0.280	0	0	0
29/10/2009	€ / R	2010/03/15	12.20	Call	Currency Future	371.0000	372.0000	0.270	0	0	0
29/10/2009	€ / R	2010/03/15	11.80	Put	Currency Future	525.0000	543.0000	3.429	0	0	0
29/10/2009	€ / R	2010/03/15	12.20	Put	Currency Future	789.0000	809.0000	2.535	0	0	0
29/10/2009	€ / R	2010/03/15	11.80	Call	Currency Future	506.0000	506.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	10.65	Put	Currency Future	100.0000	105.0000	5.000	0	0	0
29/10/2009	€ / R	2010/03/15	7.65	Call	Currency Future	4,135.0000	4,117.0000	(0.435)	0	0	0
29/10/2009	€ / R	2010/03/15	13.65	Call	Currency Future	132.0000	135.0000	2.273	0	0	0
29/10/2009	€ / R	2010/03/15	10.65	Call	Currency Future	1,232.0000	1,218.0000	(1.136)	0	0	0
29/10/2009	€ / R	2010/03/15	9.65	Call	Currency Future	2,164.0000	2,145.0000	(0.878)	0	0	0
29/10/2009	€ / R	2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	8.65	Call	Currency Future	3,145.0000	3,126.0000	(0.604)	0	0	0
29/10/2009	€ / R	2010/03/15	8.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	9.65	Put	Currency Future	32.0000	32.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	20.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,222.0000	8,241.0000	0.231	0	0	0
29/10/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,228.0000	6,247.0000	0.305	0	0	0
29/10/2009	€ / R	2010/03/15	18.00	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R	2010/03/15	17.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/10/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,000.0000	2,022.0000	1.100	0	0	0
29/10/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,122.0000	8,141.0000	0.234	0	0	0
29/10/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,128.0000	6,147.0000	0.310	0	0	0
29/10/2009	€ / R	2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/03/15	15.65	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/10/2009	€ / R	2010/06/14			Currency Future	11.9764	11.9537	(0.190)	0.0000	0.0000	811
29/10/2009	€ / R	2010/06/14	7.30	Call	Currency Future	4,680.0000	4,657.0000	(0.491)	0	0	0
29/10/2009	€ / R	2010/06/14	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	664.0000	668.0000	0.602	0	0	0
29/10/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,694.0000	3,672.0000	(0.596)	0	0	0
29/10/2009	€ / R	2010/06/14	13.30	Call	Currency Future	327.0000	334.0000	2.141	0	0	0
29/10/2009	€ / R	2010/06/14	17.30	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
29/10/2009	€ / R	2010/06/14	15.30	Call	Currency Future	129.0000	134.0000	3.876	0	0	0
29/10/2009	€ / R	2010/06/14	12.00	Put	Currency Future	688.0000	715.0000	3.924	0	0	0
29/10/2009	€ / R	2010/06/14	17.30	Put	Currency Future	5,373.0000	5,398.0000	0.465	0	0	0
29/10/2009	€ / R	2010/06/14	19.30	Put	Currency Future	7,341.0000	7,365.0000	0.327	0	0	0
29/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	627.0000	632.0000	0.797	0	0	0
29/10/2009	€ / R	2010/06/14	7.50	Call	Currency Future	4,482.0000	4,459.0000	(0.513)	0	0	0
29/10/2009	€ / R	2010/06/14	19.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	750.0000	778.0000	3.733	0	0	0
29/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/10/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,596.0000	1,577.0000	(1.190)	0	0	0
29/10/2009	€ / R	2010/06/14	13.30	Put	Currency Future	1,650.0000	1,680.0000	1.818	0	0	0
29/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	7,639.0000	7,663.0000	0.314	0	0	0
29/10/2009	€ / R	2010/06/14	7.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	10.30	Put	Currency Future	90.0000	92.0000	2.222	0	0	0
29/10/2009	€ / R	2010/06/14	10.70	Call	Currency Future	1,432.0000	1,417.0000	(1.047)	0	0	0
29/10/2009	€ / R	2010/06/14	9.50	Put	Currency Future	40.0000	40.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,766.0000	1,746.0000	(1.133)	0	0	0
29/10/2009	€ / R	2010/06/14	10.70	Put	Currency Future	156.0000	163.0000	4.487	0	0	0
29/10/2009	€ / R	2010/06/14	8.50	Call	Currency Future	3,497.0000	3,475.0000	(0.629)	0	0	0
29/10/2009	€ / R	2010/06/14	9.70	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
29/10/2009	€ / R	2010/06/14	19.50	Put	Currency Future	7,540.0000	7,563.0000	0.305	0	0	0
29/10/2009	€ / R	2010/06/14	8.70	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	13.50	Put	Currency Future	1,820.0000	1,849.0000	1.593	0	0	0
29/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	9.70	Call	Currency Future	2,321.0000	2,298.0000	(0.991)	0	0	0
29/10/2009	€ / R	2010/06/14	13.50	Call	Currency Future	296.0000	303.0000	2.365	0	0	0
29/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,712.0000	2,689.0000	(0.848)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,300.0000	3,278.0000	(0.667)	0	0	0
29/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	120.0000	124.0000	3.333	0	0	0
29/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	35.0000	35.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	269.0000	276.0000	2.602	0	0	0
29/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	15.70	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
29/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,516.0000	2,493.0000	(0.914)	0	0	0
29/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,452.0000	3,480.0000	0.811	0	0	0
29/10/2009	€ / R 2010/06/14	19.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
29/10/2009	€ / R 2010/06/14	13.70	Put	Currency Future	1,993.0000	2,022.0000	1.455	0	0	0
29/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,642.0000	3,670.0000	0.769	0	0	0
29/10/2009	€ / R 2010/06/14	11.80	Call	Currency Future	750.0000	752.0000	0.267	0	0	0
29/10/2009	€ / R 2010/06/14	17.70	Put	Currency Future	5,764.0000	5,789.0000	0.434	0	0	0
29/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/10/2009	€ / R 2010/06/14	15.70	Put	Currency Future	3,833.0000	3,860.0000	0.704	0	0	0
29/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,568.0000	5,593.0000	0.449	0	0	0
29/10/2009	€ / R 2010/06/14	11.85	Put	Currency Future	601.0000	626.0000	4.160	0	0	0
29/10/2009	€ / R 2010/06/14	17.70	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
29/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
29/10/2009	€ / R 2010/06/14	7.70	Call	Currency Future	4,285.0000	4,262.0000	(0.537)	0	0	0
29/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	797.0000	798.0000	0.125	0	0	0
29/10/2009	€ / R 2010/06/14	7.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
29/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	521.0000	544.0000	4.415	0	0	0
29/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	15.60	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
29/10/2009	€ / R 2010/06/14	13.60	Put	Currency Future	1,906.0000	1,935.0000	1.522	0	0	0
29/10/2009	€ / R 2010/06/14	11.85	Call	Currency Future	727.0000	730.0000	0.413	0	0	0
29/10/2009	€ / R 2010/06/14	15.60	Put	Currency Future	3,738.0000	3,765.0000	0.722	0	0	0
29/10/2009	€ / R 2010/06/14	11.80	Put	Currency Future	573.0000	598.0000	4.363	0	0	0
29/10/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,666.0000	5,691.0000	0.441	0	0	0
29/10/2009	€ / R 2010/06/14	17.60	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
29/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,383.0000	4,361.0000	(0.502)	0	0	0
29/10/2009	€ / R 2010/06/14	11.30	Call	Currency Future	1,013.0000	1,008.0000	(0.494)	0	0	0
29/10/2009	€ / R 2010/06/14	13.60	Call	Currency Future	282.0000	289.0000	2.482	0	0	0
29/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	337.0000	354.0000	5.045	0	0	0

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29/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	3,448.0000	3,425.0000	(0.667)	0	0	0
29/10/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,513.0000	1,496.0000	(1.124)	0	0	0
29/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,433.0000	4,410.0000	(0.519)	0	0	0
29/10/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,399.0000	3,376.0000	(0.677)	0	0	0
29/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
29/10/2009	€ / R 2010/06/14	10.60	Put	Currency Future	137.0000	142.0000	3.650	0	0	0
29/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	8.60	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	401.0000	420.0000	4.738	0	0	0
29/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	2,467.0000	2,444.0000	(0.932)	0	0	0
29/10/2009	€ / R 2010/06/14	9.60	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	447.0000	468.0000	4.698	0	0	0
29/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
29/10/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,419.0000	2,396.0000	(0.951)	0	0	0
29/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,554.0000	1,537.0000	(1.094)	0	0	0
29/10/2009	€ / R 2010/06/14	19.70	Put	Currency Future	7,738.0000	7,762.0000	0.310	0	0	0
29/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	471.0000	492.0000	4.459	0	0	0
29/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,490.0000	7,514.0000	0.320	0	0	0
29/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	847.0000	846.0000	(0.118)	0	0	0
29/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	41.0000	41.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	873.0000	871.0000	(0.229)	0	0	0
29/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,422.0000	5,447.0000	0.461	0	0	0
29/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,391.0000	7,415.0000	0.325	0	0	0
29/10/2009	€ / R 2010/06/14	19.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	303.0000	310.0000	2.310	0	0	0
29/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	705.0000	708.0000	0.426	0	0	0
29/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
29/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	423.0000	443.0000	4.728	0	0	0
29/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,565.0000	2,542.0000	(0.897)	0	0	0
29/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	379.0000	397.0000	4.749	0	0	0
29/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,546.0000	3,524.0000	(0.620)	0	0	0
29/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,531.0000	4,509.0000	(0.486)	0	0	0
29/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	628.0000	655.0000	4.299	0	0	0
29/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	927.0000	924.0000	(0.324)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	900.0000	897.0000	(0.333)	0	0	0
29/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,519.0000	5,545.0000	0.471	0	0	0
29/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	984.0000	979.0000	(0.508)	0	0	0
29/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	39.0000	39.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	357.0000	375.0000	5.042	0	0	0
29/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	112.0000	115.0000	2.679	0	0	0
29/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,595.0000	3,622.0000	0.751	0	0	0
29/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	955.0000	951.0000	(0.419)	0	0	0
29/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,638.0000	1,619.0000	(1.160)	0	0	0
29/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
29/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,500.0000	3,527.0000	0.771	0	0	0
29/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	1,777.0000	1,807.0000	1.688	0	0	0
29/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	126.0000	131.0000	3.968	0	0	0
29/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	36.0000	36.0000	-	0	0	0
29/10/2009	€ / R 2010/06/14	13.35	Call	Currency Future	319.0000	326.0000	2.194	0	0	0
29/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	104.0000	107.0000	2.885	0	0	0
29/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,680.0000	1,661.0000	(1.131)	0	0	0
29/10/2009	€ / R 2010/06/14	17.80	Put	Currency Future	5,862.0000	5,887.0000	0.426	0	0	0
29/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	311.0000	318.0000	2.251	0	0	0
29/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
29/10/2009	€ / R 2010/06/14	13.80	Call	Currency Future	257.0000	264.0000	2.724	0	0	0
29/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	1,734.0000	1,764.0000	1.730	0	0	0
29/10/2009	€ / R 2010/06/14	10.80	Put	Currency Future	177.0000	186.0000	5.085	0	0	0
29/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
29/10/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,080.0000	2,110.0000	1.442	0	0	0
29/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,614.0000	2,591.0000	(0.880)	0	0	0
29/10/2009	€ / R 2010/06/14	15.80	Put	Currency Future	3,929.0000	3,956.0000	0.687	0	0	0
29/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,617.0000	5,642.0000	0.445	0	0	0
29/10/2009	€ / R 2010/06/14	15.80	Call	Currency Future	106.0000	110.0000	3.774	0	0	0
29/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,589.0000	7,613.0000	0.316	0	0	0
29/10/2009	€ / R 2010/06/14	17.80	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
29/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/10/2009	€ / R 2010/06/14	10.80	Call	Currency Future	1,354.0000	1,340.0000	(1.034)	0	0	0
29/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,581.0000	4,558.0000	(0.502)	0	0	0
29/10/2009	€ / R 2010/06/14	9.80	Call	Currency Future	2,224.0000	2,201.0000	(1.034)	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
29/10/2009	€ / R	2010/06/14	7.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	7.80	Call	Currency Future	4,187.0000	4,164.0000	(0.549)	0	0	0
29/10/2009	€ / R	2010/06/14	8.40	Call	Currency Future	3,595.0000	3,573.0000	(0.612)	0	0	0
29/10/2009	€ / R	2010/06/14	9.80	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
29/10/2009	€ / R	2010/06/14	15.40	Put	Currency Future	3,547.0000	3,575.0000	0.789	0	0	0
29/10/2009	€ / R	2010/06/14	7.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	17.40	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
29/10/2009	€ / R	2010/06/14	8.80	Put	Currency Future	26.0000	26.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	17.40	Put	Currency Future	5,470.0000	5,496.0000	0.475	0	0	0
29/10/2009	€ / R	2010/06/14	8.80	Call	Currency Future	3,202.0000	3,180.0000	(0.687)	0	0	0
29/10/2009	€ / R	2010/06/14	19.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/10/2009	€ / R	2010/06/14	8.35	Call	Currency Future	3,645.0000	3,622.0000	(0.631)	0	0	0
29/10/2009	€ / R	2010/06/14	8.35	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
29/10/2009	€ / R	2010/06/14	19.80	Put	Currency Future	7,838.0000	7,861.0000	0.293	0	0	0
29/10/2009	€ / R	2010/06/14	9.35	Call	Currency Future	2,663.0000	2,640.0000	(0.864)	0	0	0
29/10/2009	€ / R	2010/06/14	10.35	Call	Currency Future	1,723.0000	1,703.0000	(1.161)	0	0	0
29/10/2009	€ / R	2010/06/14	10.35	Put	Currency Future	97.0000	99.0000	2.062	0	0	0
29/10/2009	€ / R	2010/06/14	7.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	13.35	Put	Currency Future	1,692.0000	1,722.0000	1.773	0	0	0
29/10/2009	€ / R	2010/06/14	7.35	Call	Currency Future	4,630.0000	4,608.0000	(0.475)	0	0	0
29/10/2009	€ / R	2010/06/14	19.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/10/2009	€ / R	2010/06/14	13.55	Call	Currency Future	289.0000	296.0000	2.422	0	0	0
29/10/2009	€ / R	2010/06/14	19.40	Put	Currency Future	7,441.0000	7,464.0000	0.309	0	0	0
29/10/2009	€ / R	2010/06/14	17.55	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
29/10/2009	€ / R	2010/06/14	15.55	Put	Currency Future	3,690.0000	3,717.0000	0.732	0	0	0
29/10/2009	€ / R	2010/06/14	15.55	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
29/10/2009	€ / R	2010/06/14	13.55	Put	Currency Future	1,862.0000	1,892.0000	1.611	0	0	0
29/10/2009	€ / R	2010/06/14	10.55	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
29/10/2009	€ / R	2010/06/14	8.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	8.95	Put	Currency Future	29.0000	29.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	19.95	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R	2010/06/14	10.85	Put	Currency Future	189.0000	198.0000	4.762	0	0	0
29/10/2009	€ / R	2010/06/14	13.85	Call	Currency Future	251.0000	258.0000	2.789	0	0	0
29/10/2009	€ / R	2010/06/14	13.85	Put	Currency Future	2,124.0000	2,154.0000	1.412	0	0	0
29/10/2009	€ / R	2010/06/14	15.85	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
29/10/2009	€ / R	2010/06/14	15.85	Put	Currency Future	3,977.0000	4,004.0000	0.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	€ / R	2010/06/14	10.85	Call	Currency Future	1,315.0000	1,302.0000	(0.989)	0	0	0
29/10/2009	€ / R	2010/06/14	17.85	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
29/10/2009	€ / R	2010/06/14	9.85	Put	Currency Future	49.0000	49.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	8.85	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	7.85	Call	Currency Future	4,138.0000	4,115.0000	(0.556)	0	0	0
29/10/2009	€ / R	2010/06/14	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	8.85	Call	Currency Future	3,153.0000	3,131.0000	(0.698)	0	0	0
29/10/2009	€ / R	2010/06/14	9.85	Call	Currency Future	2,176.0000	2,152.0000	(1.103)	0	0	0
29/10/2009	€ / R	2010/06/14	17.85	Put	Currency Future	5,911.0000	5,936.0000	0.423	0	0	0
29/10/2009	€ / R	2010/06/14	19.85	Call	Currency Future	14.0000	14.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	19.85	Put	Currency Future	7,887.0000	7,911.0000	0.304	0	0	0
29/10/2009	€ / R	2010/06/14	13.95	Put	Currency Future	2,213.0000	2,243.0000	1.356	0	0	0
29/10/2009	€ / R	2010/06/14	15.95	Call	Currency Future	100.0000	104.0000	4.000	0	0	0
29/10/2009	€ / R	2010/06/14	15.95	Put	Currency Future	4,073.0000	4,100.0000	0.663	0	0	0
29/10/2009	€ / R	2010/06/14	17.95	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
29/10/2009	€ / R	2010/06/14	17.95	Put	Currency Future	6,009.0000	6,034.0000	0.416	0	0	0
29/10/2009	€ / R	2010/06/14	13.95	Call	Currency Future	240.0000	246.0000	2.500	0	0	0
29/10/2009	€ / R	2010/06/14	11.95	Put	Currency Future	657.0000	684.0000	4.110	0	0	0
29/10/2009	€ / R	2010/06/14	11.95	Call	Currency Future	683.0000	687.0000	0.586	0	0	0
29/10/2009	€ / R	2010/06/14	10.95	Put	Currency Future	213.0000	224.0000	5.164	0	0	0
29/10/2009	€ / R	2010/06/14	7.95	Call	Currency Future	4,040.0000	4,017.0000	(0.569)	0	0	0
29/10/2009	€ / R	2010/06/14	7.95	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/10/2009	€ / R	2010/06/14	19.95	Put	Currency Future	7,987.0000	8,010.0000	0.288	0	0	0
29/10/2009	€ / R	2010/06/14	8.95	Call	Currency Future	3,055.0000	3,033.0000	(0.720)	0	0	0
29/10/2009	€ / R	2010/06/14	9.95	Put	Currency Future	52.0000	52.0000	-	0	0	0
29/10/2009	€ / R	2010/06/14	10.95	Call	Currency Future	1,239.0000	1,228.0000	(0.888)	0	0	0
29/10/2009	€ / R	2010/06/14	9.95	Call	Currency Future	2,079.0000	2,055.0000	(1.154)	0	0	0
29/10/2009	€ / R	2010/12/13			Currency Future	12.3470	12.3208	(0.212)	0.0000	0.0000	0
29/10/2009	€ / R	2010/12/13	12.20	Call	Currency Future	995.0000	995.0000	-	0	0	0
29/10/2009	€ / R	2010/12/13	12.20	Put	Currency Future	848.0000	874.0000	3.066	0	0	0
29/10/2009	€ / R	2010/12/13	12.05	Put	Currency Future	759.0000	785.0000	3.426	0	0	0
29/10/2009	€ / R	2010/12/13	12.05	Call	Currency Future	1,056.0000	1,056.0000	-	0	0	0
29/10/2009	€ / R	2010/12/13	20.20	Put	Currency Future	7,960.0000	7,989.0000	0.364	0	0	0
29/10/2009	€ / R	2010/12/13	20.20	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
29/10/2009	€ / R	2010/12/13	18.20	Call	Currency Future	166.0000	169.0000	1.807	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
29/10/2009	€ / R 2010/12/13	18.20	Put	Currency Future	6,019.0000	6,049.0000	0.498	0	0	0
29/10/2009	€ / R 2010/12/13	14.20	Call	Currency Future	483.0000	487.0000	0.828	0	0	0
29/10/2009	€ / R 2010/12/13	11.20	Put	Currency Future	370.0000	381.0000	2.973	0	0	0
29/10/2009	€ / R 2010/12/13	14.20	Put	Currency Future	2,336.0000	2,367.0000	1.327	0	0	0
29/10/2009	€ / R 2010/12/13	16.20	Put	Currency Future	4,122.0000	4,153.0000	0.752	0	0	0
29/10/2009	€ / R 2010/12/13	16.20	Call	Currency Future	269.0000	274.0000	1.859	0	0	0
29/10/2009	€ / R 2010/12/13	11.20	Call	Currency Future	1,517.0000	1,502.0000	(0.989)	0	0	0
29/10/2009	€ / R 2010/12/13	10.20	Call	Currency Future	2,275.0000	2,251.0000	(1.055)	0	0	0
29/10/2009	€ / R 2010/12/13	8.20	Call	Currency Future	4,163.0000	4,134.0000	(0.697)	0	0	0
29/10/2009	€ / R 2010/12/13	10.20	Put	Currency Future	128.0000	130.0000	1.563	0	0	0
29/10/2009	€ / R 2010/12/13	8.20	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
29/10/2009	€ / R 2010/12/13	9.20	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
29/10/2009	€ / R 2010/12/13	9.20	Call	Currency Future	3,201.0000	3,174.0000	(0.843)	0	0	0
29/10/2009	€ / R 2010/12/13	14.85	Call	Currency Future	397.0000	401.0000	1.008	0	0	0
29/10/2009	€ / R 2010/12/13	20.85	Put	Currency Future	8,597.0000	8,625.0000	0.326	0	0	0
29/10/2009	€ / R 2010/12/13	20.85	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
29/10/2009	€ / R 2010/12/13	18.85	Put	Currency Future	6,648.0000	6,677.0000	0.436	0	0	0
29/10/2009	€ / R 2010/12/13	18.85	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
29/10/2009	€ / R 2010/12/13	12.85	Call	Currency Future	775.0000	777.0000	0.258	0	0	0
29/10/2009	€ / R 2010/12/13	12.85	Put	Currency Future	1,278.0000	1,306.0000	2.191	0	0	0
29/10/2009	€ / R 2010/12/13	16.85	Call	Currency Future	229.0000	233.0000	1.747	0	0	0
29/10/2009	€ / R 2010/12/13	11.85	Put	Currency Future	648.0000	675.0000	4.167	0	0	0
29/10/2009	€ / R 2010/12/13	11.85	Call	Currency Future	1,145.0000	1,146.0000	0.087	0	0	0
29/10/2009	€ / R 2010/12/13	16.85	Put	Currency Future	4,732.0000	4,763.0000	0.655	0	0	0
29/10/2009	€ / R 2010/12/13	10.85	Call	Currency Future	1,754.0000	1,737.0000	(0.969)	0	0	0
29/10/2009	€ / R 2010/12/13	8.85	Call	Currency Future	3,540.0000	3,508.0000	(0.904)	0	0	0
29/10/2009	€ / R 2010/12/13	14.85	Put	Currency Future	2,900.0000	2,930.0000	1.034	0	0	0
29/10/2009	€ / R 2010/12/13	8.85	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
29/10/2009	€ / R 2010/12/13	9.85	Put	Currency Future	83.0000	88.0000	6.024	0	0	0
29/10/2009	€ / R 2010/12/13	9.85	Call	Currency Future	2,580.0000	2,559.0000	(0.814)	0	0	0
29/10/2009	€ / R 2010/12/13	10.85	Put	Currency Future	257.0000	266.0000	3.502	0	0	0
29/10/2009	€ / R 2010/12/13	14.95	Put	Currency Future	0.0000	3,019.0000	100.000	0	0	0
29/10/2009	€ / R 2010/12/13	14.95	Call	Currency Future	0.0000	390.0000	100.000	0	0	0
29/10/2009	€ / R 2010/12/13	16.95	Call	Currency Future	0.0000	228.0000	100.000	0	0	0
29/10/2009	€ / R 2010/12/13	18.95	Put	Currency Future	0.0000	6,774.0000	100.000	0	0	0
29/10/2009	€ / R 2010/12/13	18.95	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
29/10/2009	€ / R	2010/12/13	12.95	Put	Currency Future	0.0000	1,379.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	16.95	Put	Currency Future	0.0000	4,857.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	12.95	Call	Currency Future	0.0000	749.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	9.95	Call	Currency Future	0.0000	2,466.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	11.95	Call	Currency Future	0.0000	1,099.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	8.95	Call	Currency Future	0.0000	3,414.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	8.95	Put	Currency Future	0.0000	44.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	11.95	Put	Currency Future	0.0000	728.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	20.95	Call	Currency Future	0.0000	94.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	10.95	Call	Currency Future	0.0000	1,664.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	10.95	Put	Currency Future	0.0000	293.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	9.95	Put	Currency Future	0.0000	95.0000	100.000	0	0	0
29/10/2009	€ / R	2010/12/13	20.95	Put	Currency Future	0.0000	8,723.0000	100.000	0	0	0
29/10/2009	AL13	2009/11/05			Index Future	249.0830	249.1070	0.010	0.0000	0.0000	10
29/10/2009	AL7T	2010/02/04			Index Future	319.7680	322.0770	0.722	0.0000	0.0000	24
29/10/2009	ALBI	2009/11/05			Index Future	291.7760	293.7540	0.678	0.0000	0.0000	686
29/10/2009	ALBI	2010/02/04			Index Future	297.0350	299.0460	0.677	0.0000	0.0000	6
29/10/2009	ALBI	2010/05/06			Index Future	302.5070	304.4870	0.655	0.0000	0.0000	0
29/10/2009	ALBI	2010/08/05			Index Future	308.0390	310.0560	0.655	0.0000	0.0000	0
29/10/2009	CRD1	2009/11/05			Index Future	127.2640	127.7360	0.371	0.0000	0.0000	2
29/10/2009	CRD1	2010/02/04			Index Future	129.5580	130.0370	0.370	0.0000	0.0000	0
29/10/2009	CRD1	2010/05/06			Index Future	132.0370	132.5250	0.370	0.0000	0.0000	0
29/10/2009	GOVI	2009/11/05			jGovi	293.5120	295.4640	0.665	0.0000	0.0000	691
29/10/2009	GOVI	2010/02/04			jGovi	298.8020	300.7865	0.664	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
29/10/2009	GOVI	2010/05/06			jGovi	304.5210	306.5420	0.664	0.0000	0.0000	0
29/10/2009	GOVI	2010/08/05			jGovi	309.0460	309.0460	-	0.0000	0.0000	0
29/10/2009	ILBI	2009/11/05			Index Future	364.0070	363.9960	(0.003)	0.0000	0.0000	3
29/10/2009	ILBI	2010/02/04			Index Future	370.5970	370.5840	(0.004)	0.0000	0.0000	409
29/10/2009	J153	2010/08/31			jSwap	9.0760	7.0548	(22.270)	0.0000	0.0000	0
29/10/2009	J157	2015/09/15			jSwap	8.9500	8.9500	-	0.0000	0.0000	0
29/10/2009	J186	2026/12/21			jSwap	8.7460	8.7460	-	0.0000	0.0000	0
29/10/2009	J201	2014/12/22			jSwap	8.7790	8.7790	-	0.0000	0.0000	0
29/10/2009	J203	2017/09/15			jSwap	9.0760	9.0760	-	0.0000	0.0000	0
29/10/2009	J204	2018/12/21			jSwap	9.0400	9.0400	-	0.0000	0.0000	0
29/10/2009	J207	2020/01/15			jSwap	9.0630	9.0630	-	0.0000	0.0000	0
29/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
29/10/2009	JFRA	2009/11/05			jFra	7.3420	7.3420	-	0.0000	0.0000	0
29/10/2009	JFRA	2010/02/04			jFra	7.1520	7.1520	-	0.0000	0.0000	0
29/10/2009	JFRA	2010/05/06			jFra	7.3100	7.3100	-	0.0000	0.0000	0
29/10/2009	JFRA	2010/08/05			jFra	7.6010	7.6010	-	0.0000	0.0000	0
29/10/2009	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
29/10/2009	JN02	2009/11/05			jNote	7.8870	7.8870	-	0.0000	0.0000	0
29/10/2009	JN02	2010/02/04			jNote	8.1140	8.1140	-	0.0000	0.0000	0
29/10/2009	JN05	2009/11/05			jNote	8.8050	8.8050	-	0.0000	0.0000	0
29/10/2009	JN05	2010/02/04			jNote	8.9340	8.9340	-	0.0000	0.0000	0
29/10/2009	JN10	2009/11/05			jNote	9.0390	9.0390	-	0.0000	0.0000	0
29/10/2009	JN10	2010/02/04			jNote	9.1000	9.1000	-	0.0000	0.0000	0
29/10/2009	JROD	2009/10/30			jRod	6.7930	6.7930	-	0.0000	0.0000	0
29/10/2009	JROD	2009/11/30			jRod	6.8360	6.8360	-	0.0000	0.0000	0
29/10/2009	JROD	2009/12/31			jRod	7.0480	7.0480	-	0.0000	0.0000	0
29/10/2009	OTH1	2009/11/05			Index Future	282.2400	284.3470	0.747	0.0000	0.0000	3
29/10/2009	OTH1	2010/02/04			Index Future	287.3270	289.4690	0.745	0.0000	0.0000	0
29/10/2009	OTH1	2010/05/06			Index Future	292.8260	295.0070	0.745	0.0000	0.0000	0
29/10/2009	R153	2009/11/05			Bond Future	7.4890	7.5620	0.975	0.0000	0.0000	0
29/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	793.0000	851.0000	7.314	0	0	0
29/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R155	2009/11/05			Bond Future	7.6230	7.6230	-	0.0000	0.0000	0
29/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	25.0000	21.0000	(16.000)	0	0	0
29/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	248.0000	243.0000	(2.016)	0	0	0
29/10/2009	R155	2010/02/04			Bond Future	7.6670	7.6670	-	0.0000	0.0000	31
29/10/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,311.0000	1,305.0000	(0.458)	0	0	0
29/10/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,058.0000	1,052.0000	(0.567)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	R157	2009/11/05			Bond Future	8.6300	8.5080	(1.414)	0.0000	0.0000	8,713
29/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,989.0000	5,360.0000	(10.503)	0	0	0
29/10/2009	R157	2010/02/04			Bond Future	8.7360	8.6070	(1.477)	0.0000	0.0000	70
29/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,116.0000	4,541.0000	(11.239)	0	0	0
29/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	141.0000	202.0000	43.262	0	0	0
29/10/2009	R157	2010/05/06			Bond Future	8.8230	8.6850	(1.564)	0.0000	0.0000	0
29/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,716.0000	2,323.0000	(14.470)	0	0	0
29/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,184.0000	1,443.0000	21.875	0	0	0
29/10/2009	R157	2010/08/05			Bond Future	8.8820	8.7350	(1.655)	0.0000	0.0000	0
29/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,036.0000	2,358.0000	15.815	0	0	0
29/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,632.0000	2,290.0000	(12.994)	0	0	0
29/10/2009	R186	2009/11/05			Bond Future	9.2160	9.1050	(1.204)	0.0000	0.0000	11,147
29/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,877.0000	13,845.0000	(6.937)	0	0	0
29/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	147.0000	335.0000	127.891	0	0	0
29/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
29/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	7.0000	22.0000	214.286	0	0	0
29/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,169.0000	1,324.0000	(38.958)	0	0	5,000
29/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,438.0000	3,421.0000	(22.916)	0	0	240
29/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,706.0000	16,674.0000	(5.829)	0	0	0
29/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
29/10/2009	R186	2010/02/04			Bond Future	9.2770	9.1630	(1.229)	0.0000	0.0000	81
29/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	250.0000	343.0000	37.200	0	0	0
29/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,222.0000	9,271.0000	(9.303)	0	0	0
29/10/2009	R186	2010/05/06			Bond Future	9.3300	9.2120	(1.265)	0.0000	0.0000	0
29/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,596.0000	4,963.0000	(11.312)	0	0	0
29/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,573.0000	3,007.0000	16.867	0	0	0
29/10/2009	R186	2010/08/05			Bond Future	9.3690	9.2470	(1.302)	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
29/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,309.0000	4,760.0000	(10.341)	0	0	0
29/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,246.0000	4,787.0000	12.741	0	0	0
29/10/2009	R201	2009/11/05			Bond Future	8.6990	8.5670	(1.517)	0.0000	0.0000	488
29/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,023.0000	4,485.0000	(10.711)	0	0	0
29/10/2009	R201	2010/02/04			Bond Future	8.7960	8.6560	(1.592)	0.0000	0.0000	0
29/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,230.0000	4,704.0000	(10.057)	0	0	0
29/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	33.0000	53.0000	60.606	0	0	0
29/10/2009	R201	2010/05/06			Bond Future	8.8800	8.7310	(1.678)	0.0000	0.0000	0
29/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	887.0000	1,097.0000	23.675	0	0	0
29/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,308.0000	1,965.0000	(14.861)	0	0	0
29/10/2009	R201	2010/08/05			Bond Future	8.9380	8.7780	(1.790)	0.0000	0.0000	0
29/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	1,959.0000	2,269.0000	15.824	0	0	0
29/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,740.0000	1,482.0000	(14.828)	0	0	0
29/10/2009	R203	2009/11/05			Bond Future	9.1690	9.0470	(1.331)	0.0000	0.0000	1,570
29/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,454.0000	8,800.0000	(6.918)	0	0	0
29/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R203	2010/02/04			Bond Future	9.2620	9.1350	(1.371)	0.0000	0.0000	0
29/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	126.0000	181.0000	43.651	0	0	0
29/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,839.0000	5,233.0000	(10.378)	0	0	0
29/10/2009	R203	2010/05/06			Bond Future	9.3400	9.2070	(1.424)	0.0000	0.0000	0
29/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,128.0000	2,724.0000	(12.916)	0	0	0
29/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,394.0000	1,664.0000	19.369	0	0	0
29/10/2009	R203	2010/08/05			Bond Future	9.3980	9.2590	(1.479)	0.0000	0.0000	0
29/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,356.0000	2,688.0000	14.092	0	0	0
29/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,085.0000	2,732.0000	(11.442)	0	0	0
29/10/2009	R204	2009/11/05			Bond Future	9.1780	9.0560	(1.329)	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
29/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,430.0000	9,719.0000	(6.817)	0	0	0
29/10/2009	R204	2010/02/04			Bond Future	9.2580	9.1320	(1.361)	0.0000	0.0000	10
29/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,405.0000	5,750.0000	(10.226)	0	0	0
29/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	150.0000	213.0000	42.000	0	0	0
29/10/2009	R204	2010/05/06			Bond Future	9.3300	9.1980	(1.415)	0.0000	0.0000	0
29/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,395.0000	2,957.0000	(12.901)	0	0	0
29/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,544.0000	1,841.0000	19.236	0	0	0
29/10/2009	R204	2010/08/05			Bond Future	9.3840	9.2470	(1.460)	0.0000	0.0000	0
29/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,381.0000	3,001.0000	(11.239)	0	0	0
29/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,652.0000	3,017.0000	13.763	0	0	0
29/10/2009	R206	2009/11/05			Bond Future	8.7610	8.6290	(1.507)	0.0000	0.0000	1,121
29/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,338.0000	3,894.0000	(10.235)	0	0	0
29/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R206	2010/02/04			Bond Future	8.8770	8.7350	(1.600)	0.0000	0.0000	2
29/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,549.0000	4,124.0000	(9.343)	0	0	0
29/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	61.0000	87.0000	42.623	0	0	0
29/10/2009	R206	2010/05/06			Bond Future	8.9860	8.8330	(1.703)	0.0000	0.0000	0
29/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,851.0000	1,597.0000	(13.722)	0	0	0
29/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,142.0000	1,347.0000	17.951	0	0	0
29/10/2009	R206	2010/08/05			Bond Future	9.0680	8.9020	(1.831)	0.0000	0.0000	0
29/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,524.0000	1,761.0000	15.551	0	0	0
29/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,715.0000	1,485.0000	(13.411)	0	0	0
29/10/2009	R207	2009/11/05			Bond Future	9.3170	9.1960	(1.299)	0.0000	0.0000	600
29/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,651.0000	10,933.0000	(6.163)	0	0	0
29/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R207	2010/02/04			Bond Future	9.3950	9.2690	(1.341)	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
29/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,093.0000	6,413.0000	(9.587)	0	0	0
29/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	125.0000	178.0000	42.400	0	0	0
29/10/2009	R207	2010/05/06			Bond Future	9.4670	9.3360	(1.384)	0.0000	0.0000	0
29/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,864.0000	2,199.0000	17.972	0	0	0
29/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,106.0000	2,694.0000	(13.265)	0	0	0
29/10/2009	R207	2010/08/05			Bond Future	9.5230	9.3870	(1.428)	0.0000	0.0000	0
29/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,157.0000	2,795.0000	(11.467)	0	0	0
29/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,029.0000	3,427.0000	13.140	0	0	0
29/10/2009	R208	2009/11/05			Bond Future	9.3070	9.2060	(1.085)	0.0000	0.0000	5,008
29/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,251.0000	9,632.0000	(6.038)	0	0	0
29/10/2009	R208	2010/02/04			Bond Future	9.3800	9.2750	(1.119)	0.0000	0.0000	0
29/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	280.0000	364.0000	30.000	0	0	0
29/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,777.0000	5,229.0000	(9.486)	0	0	0
29/10/2009	R208	2010/05/06			Bond Future	9.4430	9.3340	(1.154)	0.0000	0.0000	0
29/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,130.0000	2,777.0000	(11.278)	0	0	0
29/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,983.0000	2,275.0000	14.725	0	0	0
29/10/2009	R208	2010/08/05			Bond Future	9.4900	9.3780	(1.180)	0.0000	0.0000	0
29/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,253.0000	3,598.0000	10.606	0	0	0
29/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,195.0000	2,888.0000	(9.609)	0	0	0
29/10/2009	R209	2009/11/05			Bond Future	8.8540	8.7630	(1.028)	0.0000	0.0000	3,565
29/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	2,970
29/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,736.0000	14,009.0000	(4.933)	0	0	0
29/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
29/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,394.0000	1,962.0000	40.746	0	0	0
29/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,567.0000	7,293.0000	11.055	0	0	0
29/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	252.0000	94.0000	(62.698)	0	0	0
29/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,452.0000	16,726.0000	(4.160)	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
29/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	12,144.0000	11,417.0000	(5.986)	0	0	0
29/10/2009	R209	2010/02/04			Bond Future	8.8930	8.8000	(1.046)	0.0000	0.0000	0
29/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	296.0000	229.0000	(22.635)	0	0	0
29/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,209.0000	8,878.0000	8.150	0	0	0
29/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,483.0000	11,765.0000	(5.752)	0	0	0
29/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	52.0000	71.0000	36.538	0	0	2,500
29/10/2009	R209	2010/05/06			Bond Future	8.9240	8.8290	(1.065)	0.0000	0.0000	0
29/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,213.0000	4,735.0000	(9.169)	0	0	0
29/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,777.0000	2,047.0000	15.194	0	0	0
29/10/2009	R209	2010/08/05			Bond Future	8.9440	8.8460	(1.096)	0.0000	0.0000	0
29/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,352.0000	3,715.0000	10.829	0	0	0
29/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,885.0000	4,480.0000	(8.291)	0	0	0
29/10/2009	TRT1	2009/11/05			Index Future	289.8490	291.7760	0.665	0.0000	0.0000	100
29/10/2009	TRT1	2010/02/04			Index Future	295.0730	297.0320	0.664	0.0000	0.0000	0
29/10/2009	TRT1	2010/05/06			Index Future	300.7200	302.7150	0.663	0.0000	0.0000	0
29/10/2009	ZAAD	2009/12/14			Currency Future	7.0461	7.1170	1.006	7.1200	7.0900	12,330
29/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	135.0000	176.0000	30.370	0	0	0
29/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	222.0000	188.0000	(15.315)	0	0	0
29/10/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,404.0000	5,333.0000	(1.314)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
29/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	809.0000	878.0000	8.529	0	0	0
29/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	159.0000	139.0000	(12.579)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	530.0000	598.0000	12.830	0	0	0
29/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
29/10/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	0.0000	1,986.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,349.0000	1,419.0000	5.189	0	0	0
29/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	257.0000	220.0000	(14.397)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	215.0000	272.0000	26.512	0	0	0
29/10/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	6,004.0000	5,933.0000	(1.183)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,554.0000	7,483.0000	(0.940)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,310.0000	1,242.0000	(5.191)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	621.0000	689.0000	10.950	0	0	0
29/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	249.0000	307.0000	23.293	0	0	0
29/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/10/2009	ZAAD	2009/12/14	9.10	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	119.0000	105.0000	(11.765)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	189.0000	159.0000	(15.873)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	118.0000	155.0000	31.356	0	0	0
29/10/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	2,996.0000	3,067.0000	2.370	0	0	0
29/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,446.0000	4,517.0000	1.597	0	0	0
29/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	444.0000	509.0000	14.640	0	0	0
29/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	361.0000	425.0000	17.729	0	0	0
29/10/2009	ZAAD	2009/12/14	3.10	Call	Currency Future	0.0000	4,017.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,654.0000	5,583.0000	(1.256)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	78.0000	106.0000	35.897	0	0	0
29/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	293.0000	253.0000	(13.652)	0	0	0
29/10/2009	ZAAD	2009/12/14	3.05	Call	Currency Future	3,996.0000	4,067.0000	1.777	0	0	0
29/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,554.0000	3,483.0000	(1.998)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,404.0000	3,334.0000	(2.056)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	761.0000	831.0000	9.198	0	0	0
29/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	25.0000	22.0000	(12.000)	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
29/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	155.0000	206.0000	32.903	0	0	0
29/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	621.0000	689.0000	10.950	0	0	0
29/10/2009	ZAAD	2009/12/14	4.10	Call	Currency Future	0.0000	3,017.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,654.0000	7,583.0000	(0.928)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	103.0000	137.0000	33.010	0	0	0
29/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	222.0000	188.0000	(15.315)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,446.0000	2,517.0000	2.903	0	0	0
29/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	530.0000	598.0000	12.830	0	0	0
29/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,654.0000	3,583.0000	(1.943)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	332.0000	289.0000	(12.952)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	118.0000	155.0000	31.356	0	0	0
29/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
29/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,697.0000	1,768.0000	4.184	0	0	0
29/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	761.0000	831.0000	9.198	0	0	0
29/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	119.0000	105.0000	(11.765)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,448.0000	1,519.0000	4.903	0	0	0
29/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	1,002.0000	1,073.0000	7.086	0	0	0
29/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,150.0000	1,221.0000	6.174	0	0	0
29/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	89.0000	120.0000	34.831	0	0	0
29/10/2009	ZAAD	2009/12/14	9.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,804.0000	3,733.0000	(1.866)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,404.0000	7,333.0000	(0.959)	0	0	0
29/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,196.0000	3,267.0000	2.222	0	0	0
29/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	905.0000	975.0000	7.735	0	0	0
29/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	215.0000	272.0000	26.512	0	0	0
29/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,004.0000	3,933.0000	(1.773)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,396.0000	3,467.0000	2.091	0	0	0
29/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,196.0000	6,267.0000	1.146	0	0	0
29/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	857.0000	927.0000	8.168	0	0	0
29/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,346.0000	3,417.0000	2.122	0	0	0
29/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,504.0000	5,433.0000	(1.290)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,596.0000	3,667.0000	1.974	0	0	0
29/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	159.0000	139.0000	(12.579)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
29/10/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	8,004.0000	7,933.0000	(0.887)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,805.0000	2,734.0000	(2.531)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	1,052.0000	1,122.0000	6.654	0	0	0
29/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	184.0000	238.0000	29.348	0	0	0
29/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,346.0000	4,417.0000	1.634	0	0	0
29/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	1,101.0000	1,172.0000	6.449	0	0	0
29/10/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,804.0000	7,733.0000	(0.910)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,558.0000	1,489.0000	(4.429)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,596.0000	2,667.0000	2.735	0	0	0
29/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,546.0000	3,617.0000	2.002	0	0	0
29/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	667.0000	736.0000	10.345	0	0	0
29/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,646.0000	3,717.0000	1.947	0	0	0
29/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/10/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	2,006.0000	1,936.0000	(3.490)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,597.0000	1,668.0000	4.446	0	0	0
29/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,696.0000	4,767.0000	1.512	0	0	0
29/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,696.0000	2,767.0000	2.634	0	0	0
29/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,646.0000	4,717.0000	1.528	0	0	0
29/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,346.0000	2,417.0000	3.026	0	0	0
29/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	954.0000	1,024.0000	7.338	0	0	0
29/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,504.0000	7,433.0000	(0.946)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,554.0000	5,483.0000	(1.278)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,546.0000	2,617.0000	2.789	0	0	0
29/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,696.0000	3,767.0000	1.921	0	0	0
29/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	285.0000	345.0000	21.053	0	0	0
29/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,360.0000	1,291.0000	(5.074)	0	0	0
29/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	155.0000	206.0000	32.903	0	0	0
29/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,657.0000	1,588.0000	(4.164)	0	0	0
29/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,496.0000	6,567.0000	1.093	0	0	0
29/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	667.0000	736.0000	10.345	0	0	0

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29/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,409.0000	1,341.0000	(4.826)	0	0	0
29/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,646.0000	2,717.0000	2.683	0	0	0
29/10/2009	ZAAD	2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	138.0000	121.0000	(12.319)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,504.0000	3,433.0000	(2.026)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,596.0000	4,667.0000	1.545	0	0	0
29/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	486.0000	553.0000	13.786	0	0	0
29/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,947.0000	2,018.0000	3.647	0	0	0
29/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
29/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,354.0000	5,283.0000	(1.326)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,546.0000	4,617.0000	1.562	0	0	0
29/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	249.0000	307.0000	23.293	0	0	0
29/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,064.0000	998.0000	(6.203)	0	0	0
29/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	322.0000	384.0000	19.255	0	0	0
29/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,354.0000	7,283.0000	(0.965)	0	0	0
29/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	575.0000	643.0000	11.826	0	0	0
29/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,354.0000	3,284.0000	(2.087)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.10	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
29/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,555.0000	2,484.0000	(2.779)	0	0	0
29/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,548.0000	1,618.0000	4.522	0	0	0
29/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	285.0000	345.0000	21.053	0	0	0
29/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,647.0000	1,718.0000	4.311	0	0	0
29/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,054.0000	3,983.0000	(1.751)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	322.0000	384.0000	19.255	0	0	0
29/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	13.10	Put	Currency Future	0.0000	5,983.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	402.0000	466.0000	15.920	0	0	0
29/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
29/10/2009	ZAAD	2009/12/14	15.10	Put	Currency Future	0.0000	7,983.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,304.0000	4,233.0000	(1.650)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,446.0000	3,517.0000	2.060	0	0	0
29/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,304.0000	5,233.0000	(1.339)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,946.0000	5,017.0000	1.436	0	0	0
29/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,804.0000	5,733.0000	(1.223)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,304.0000	7,233.0000	(0.972)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,304.0000	3,234.0000	(2.119)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	444.0000	509.0000	14.640	0	0	0
29/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,854.0000	7,783.0000	(0.904)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	10.0000	15.0000	50.000	0	0	0
29/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	714.0000	783.0000	9.664	0	0	0
29/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	402.0000	466.0000	15.920	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2009/12/14	9.00	Put	Currency Future	1,956.0000	1,886.0000	(3.579)	0	0	0
29/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,505.0000	2,434.0000	(2.834)	0	0	0
29/10/2009	ZAAD	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,446.0000	6,517.0000	1.101	0	0	0
29/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
29/10/2009	ZAAD	2009/12/14	9.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,996.0000	5,067.0000	1.421	0	0	0
29/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	857.0000	927.0000	8.168	0	0	0
29/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,498.0000	1,569.0000	4.740	0	0	0
29/10/2009	ZAAD	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,496.0000	3,567.0000	2.031	0	0	0
29/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	ZAAD	2009/12/14	11.00	Put	Currency Future	3,954.0000	3,883.0000	(1.796)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,016.0000	950.0000	(6.496)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,704.0000	7,633.0000	(0.922)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	15.00	Put	Currency Future	7,954.0000	7,883.0000	(0.893)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,496.0000	4,567.0000	1.579	0	0	0
29/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,454.0000	3,384.0000	(2.027)	0	0	0
29/10/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	714.0000	783.0000	9.664	0	0	0
29/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	12.0000	17.0000	41.667	0	0	0
29/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,496.0000	2,567.0000	2.845	0	0	0
29/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
29/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,508.0000	1,439.0000	(4.576)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,997.0000	2,067.0000	3.505	0	0	0
29/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

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29/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,459.0000	1,390.0000	(4.729)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,704.0000	3,633.0000	(1.917)	0	0	0
29/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,704.0000	5,633.0000	(1.245)	0	0	0
29/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,454.0000	5,383.0000	(1.302)	0	0	0
29/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,454.0000	7,383.0000	(0.953)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,299.0000	1,370.0000	5.466	0	0	0
29/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,146.0000	2,217.0000	3.308	0	0	0
29/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,604.0000	7,533.0000	(0.934)	0	0	0
29/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,604.0000	3,533.0000	(1.970)	0	0	0
29/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	13.00	Put	Currency Future	5,954.0000	5,883.0000	(1.192)	0	0	0
29/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,608.0000	1,538.0000	(4.353)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	2,046.0000	2,117.0000	3.470	0	0	0
29/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,604.0000	5,533.0000	(1.267)	0	0	0
29/10/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	3,046.0000	3,117.0000	2.331	0	0	0
29/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,854.0000	3,783.0000	(1.842)	0	0	0
29/10/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,396.0000	4,467.0000	1.615	0	0	0
29/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,856.0000	1,787.0000	(3.718)	0	0	0
29/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,146.0000	3,217.0000	2.257	0	0	0
29/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0



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29/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,146.0000	4,217.0000	1.712	0	0	0
29/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,396.0000	2,467.0000	2.963	0	0	0
29/10/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	4,046.0000	4,117.0000	1.755	0	0	0
29/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,707.0000	1,638.0000	(4.042)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,398.0000	1,469.0000	5.079	0	0	0
29/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,296.0000	2,367.0000	3.092	0	0	0
29/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,807.0000	1,737.0000	(3.874)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,854.0000	5,783.0000	(1.213)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,246.0000	4,317.0000	1.672	0	0	0
29/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,296.0000	4,367.0000	1.653	0	0	0
29/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,246.0000	3,317.0000	2.187	0	0	0
29/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,754.0000	7,683.0000	(0.916)	0	0	0
29/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,196.0000	4,267.0000	1.692	0	0	0
29/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,196.0000	2,267.0000	3.233	0	0	0
29/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,754.0000	5,683.0000	(1.234)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,200.0000	1,271.0000	5.917	0	0	0
29/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,754.0000	3,683.0000	(1.891)	0	0	0
29/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,249.0000	1,320.0000	5.685	0	0	0
29/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,246.0000	2,317.0000	3.161	0	0	0

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29/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,757.0000	1,687.0000	(3.984)	0	0	0
29/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,296.0000	3,367.0000	2.154	0	0	0
29/10/2009	ZAAD	2010/03/15			Currency Future	7.0968	7.1658	0.972	7.1300	7.1300	8,210
29/10/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	0.0000	2,020.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	208.0000	195.0000	(6.250)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,734.0000	1,675.0000	(3.403)	0	0	0
29/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,497.0000	3,566.0000	1.973	0	0	0
29/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,358.0000	3,291.0000	(1.995)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	38.0000	49.0000	28.947	0	0	0
29/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,447.0000	4,516.0000	1.552	0	0	0
29/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,648.0000	2,717.0000	2.606	0	0	0
29/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,493.0000	1,436.0000	(3.818)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	482.0000	542.0000	12.448	0	0	0
29/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,707.0000	3,639.0000	(1.834)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,541.0000	1,484.0000	(3.699)	0	0	0
29/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	591.0000	653.0000	10.491	0	0	0
29/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,704.0000	5,635.0000	(1.210)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,506.0000	1,575.0000	4.582	0	0	0
29/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,447.0000	3,516.0000	2.002	0	0	0
29/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,647.0000	3,716.0000	1.892	0	0	0
29/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	169.0000	158.0000	(6.509)	0	0	0
29/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	274.0000	327.0000	19.343	0	0	0
29/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,498.0000	2,568.0000	2.802	0	0	0
29/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,397.0000	4,466.0000	1.569	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	40.0000	52.0000	30.000	0	0	0
29/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	517.0000	578.0000	11.799	0	0	0
29/10/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	3,906.0000	3,838.0000	(1.741)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	416.0000	474.0000	13.942	0	0	0
29/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	277.0000	261.0000	(5.776)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	355.0000	411.0000	15.775	0	0	0
29/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,548.0000	2,617.0000	2.708	0	0	0
29/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	120.0000	112.0000	(6.667)	0	0	0
29/10/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	5,904.0000	5,835.0000	(1.169)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,397.0000	3,466.0000	2.031	0	0	0
29/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	591.0000	653.0000	10.491	0	0	0
29/10/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	253.0000	237.0000	(6.324)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,654.0000	1,723.0000	4.172	0	0	0
29/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,555.0000	1,624.0000	4.437	0	0	0
29/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	448.0000	507.0000	13.170	0	0	0
29/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	1,067.0000	1,135.0000	6.373	0	0	0
29/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	31.0000	41.0000	32.258	0	0	0
29/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,647.0000	4,716.0000	1.485	0	0	0
29/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,458.0000	3,391.0000	(1.938)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	94.0000	87.0000	(7.447)	0	0	0
29/10/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	94.0000	87.0000	(7.447)	0	0	0
29/10/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	299.0000	353.0000	18.060	0	0	0
29/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,508.0000	3,440.0000	(1.938)	0	0	0
29/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

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29/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	44.0000	58.0000	31.818	0	0	0
29/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	151.0000	141.0000	(6.623)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,704.0000	7,635.0000	(0.896)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,504.0000	5,436.0000	(1.235)	0	0	0
29/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,454.0000	5,386.0000	(1.247)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
29/10/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	7,904.0000	7,835.0000	(0.873)	0	0	0
29/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,497.0000	4,566.0000	1.534	0	0	0
29/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,407.0000	1,476.0000	4.904	0	0	0
29/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,354.0000	5,286.0000	(1.270)	0	0	0
29/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,697.0000	4,766.0000	1.469	0	0	0
29/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	630.0000	692.0000	9.841	0	0	0
29/10/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	230.0000	216.0000	(6.087)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,448.0000	2,518.0000	2.859	0	0	0
29/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	151.0000	141.0000	(6.623)	0	0	0
29/10/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	25.0000	34.0000	36.000	0	0	0
29/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	135.0000	126.0000	(6.667)	0	0	0
29/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	326.0000	381.0000	16.871	0	0	0
29/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	752.0000	816.0000	8.511	0	0	0
29/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,309.0000	1,378.0000	5.271	0	0	0
29/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,456.0000	1,525.0000	4.739	0	0	0
29/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,354.0000	7,285.0000	(0.938)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	448.0000	507.0000	13.170	0	0	0
29/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	710.0000	773.0000	8.873	0	0	0
29/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0

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29/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,554.0000	5,486.0000	(1.224)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,397.0000	1,342.0000	(3.937)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	188.0000	176.0000	(6.383)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,504.0000	7,435.0000	(0.920)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	385.0000	442.0000	14.805	0	0	0
29/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,547.0000	3,616.0000	1.945	0	0	0
29/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	63.0000	58.0000	(7.937)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	0.0000	2,014.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	670.0000	732.0000	9.254	0	0	0
29/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	107.0000	99.0000	(7.477)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	0.0000	285.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	1,929.0000	1,868.0000	(3.162)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	554.0000	615.0000	11.011	0	0	0
29/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,454.0000	7,385.0000	(0.926)	0	0	0
29/10/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	0.0000	301.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	838.0000	902.0000	7.637	0	0	0
29/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,703.0000	1,772.0000	4.052	0	0	0
29/10/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
29/10/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	0.0000	3,988.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
29/10/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,698.0000	2,767.0000	2.557	0	0	0
29/10/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	4,097.0000	4,166.0000	1.684	0	0	0

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29/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	972.0000	1,038.0000	6.790	0	0	0
29/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,547.0000	4,616.0000	1.517	0	0	0
29/10/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	0.0000	5,985.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	2,100.0000	2,169.0000	3.286	0	0	0
29/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
29/10/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,697.0000	3,766.0000	1.866	0	0	0
29/10/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	3,097.0000	3,166.0000	2.228	0	0	0
29/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,604.0000	1,673.0000	4.302	0	0	0
29/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	517.0000	578.0000	11.799	0	0	0
29/10/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	927.0000	992.0000	7.012	0	0	0
29/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,147.0000	3,216.0000	2.193	0	0	0
29/10/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,404.0000	7,335.0000	(0.932)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	120.0000	112.0000	(6.667)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	882.0000	947.0000	7.370	0	0	0
29/10/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	23.0000	31.0000	34.783	0	0	0
29/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	794.0000	859.0000	8.186	0	0	0
29/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,247.0000	4,316.0000	1.625	0	0	0
29/10/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	2,026.0000	1,965.0000	(3.011)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,404.0000	5,336.0000	(1.258)	0	0	0
29/10/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	0.0000	7,985.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	2,001.0000	2,070.0000	3.448	0	0	0
29/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	47.0000	61.0000	29.787	0	0	0
29/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
29/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,408.0000	3,341.0000	(1.966)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
29/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0

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29/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	838.0000	902.0000	7.637	0	0	0
29/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,212.0000	1,280.0000	5.611	0	0	0
29/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,249.0000	2,318.0000	3.068	0	0	0
29/10/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,309.0000	3,242.0000	(2.025)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,247.0000	3,316.0000	2.125	0	0	0
29/10/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	0.0000	3,017.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,598.0000	2,667.0000	2.656	0	0	0
29/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	28.0000	37.0000	32.143	0	0	0
29/10/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,506.0000	1,575.0000	4.582	0	0	0
29/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,304.0000	5,236.0000	(1.282)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,831.0000	1,771.0000	(3.277)	0	0	0
29/10/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	2,050.0000	2,119.0000	3.366	0	0	0
29/10/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	3,997.0000	4,066.0000	1.726	0	0	0
29/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,597.0000	3,666.0000	1.918	0	0	0
29/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,554.0000	7,485.0000	(0.913)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,304.0000	7,235.0000	(0.945)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,199.0000	2,269.0000	3.183	0	0	0
29/10/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	2,997.0000	3,066.0000	2.302	0	0	0
29/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,807.0000	3,739.0000	(1.786)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	3,047.0000	3,116.0000	2.265	0	0	0
29/10/2009	ZAAD	2010/03/15	11.10	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
29/10/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	24.0000	32.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,558.0000	3,490.0000	(1.911)	0	0	0
29/10/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	4,047.0000	4,116.0000	1.705	0	0	0
29/10/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	8,004.0000	7,935.0000	(0.862)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	1,977.0000	1,917.0000	(3.035)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
29/10/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	0.0000	4,016.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,445.0000	1,389.0000	(3.875)	0	0	0
29/10/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	6,004.0000	5,935.0000	(1.149)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	36.0000	47.0000	30.556	0	0	0
29/10/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	3,956.0000	3,888.0000	(1.719)	0	0	0
29/10/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	4,006.0000	3,938.0000	(1.697)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,589.0000	1,531.0000	(3.650)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,350.0000	1,295.0000	(4.074)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,261.0000	1,329.0000	5.393	0	0	0
29/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
29/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,399.0000	2,468.0000	2.876	0	0	0
29/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,597.0000	4,666.0000	1.501	0	0	0
29/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
29/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,115.0000	1,183.0000	6.099	0	0	0
29/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
29/10/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	42.0000	55.0000	30.952	0	0	0
29/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,197.0000	3,266.0000	2.158	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	927.0000	992.0000	7.012	0	0	0
29/10/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	7,954.0000	7,885.0000	(0.867)	0	0	0
29/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	1,018.0000	1,086.0000	6.680	0	0	0
29/10/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,297.0000	3,366.0000	2.093	0	0	0
29/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
29/10/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	5,954.0000	5,885.0000	(1.159)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,604.0000	7,535.0000	(0.907)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	34.0000	45.0000	32.353	0	0	0
29/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,782.0000	1,723.0000	(3.311)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,604.0000	5,535.0000	(1.231)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,757.0000	3,689.0000	(1.810)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,754.0000	5,685.0000	(1.199)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,637.0000	1,579.0000	(3.543)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,754.0000	7,685.0000	(0.890)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,607.0000	3,540.0000	(1.857)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,349.0000	2,418.0000	2.937	0	0	0
29/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,299.0000	2,368.0000	3.001	0	0	0
29/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,358.0000	1,427.0000	5.081	0	0	0
29/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,804.0000	7,735.0000	(0.884)	0	0	0
29/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,297.0000	4,366.0000	1.606	0	0	0
29/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,197.0000	4,266.0000	1.644	0	0	0
29/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,347.0000	3,416.0000	2.062	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,147.0000	4,216.0000	1.664	0	0	0
29/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,347.0000	4,416.0000	1.587	0	0	0
29/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
29/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,854.0000	5,785.0000	(1.179)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,654.0000	5,585.0000	(1.220)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,854.0000	7,785.0000	(0.879)	0	0	0
29/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,654.0000	7,585.0000	(0.901)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,657.0000	3,590.0000	(1.832)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,857.0000	3,789.0000	(1.763)	0	0	0
29/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,880.0000	1,820.0000	(3.191)	0	0	0
29/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,150.0000	2,219.0000	3.209	0	0	0
29/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,685.0000	1,627.0000	(3.442)	0	0	0
29/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,163.0000	1,232.0000	5.933	0	0	0
29/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	27.0000	35.0000	29.630	0	0	0
29/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,804.0000	5,735.0000	(1.189)	0	0	0
29/10/2009	ZAAD	2010/06/14			Currency Future	7.1383	7.2062	0.951	0.0000	0.0000	1,250
29/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,555.0000	1,505.0000	(3.215)	0	0	0
29/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	0.0000	1,051.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
29/10/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	428.0000	487.0000	13.785	0	0	0
29/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,639.0000	3,707.0000	1.869	0	0	0
29/10/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	0.0000	45.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	357.0000	412.0000	15.406	0	0	0

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29/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,642.0000	2,710.0000	2.574	0	0	0
29/10/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	369.0000	356.0000	(3.523)	0	0	0
29/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,413.0000	7,346.0000	(0.904)	0	0	0
29/10/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	290.0000	280.0000	(3.448)	0	0	0
29/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	0.0000	389.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,140.0000	3,208.0000	2.166	0	0	0
29/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,474.0000	3,410.0000	(1.842)	0	0	0
29/10/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	380.0000	436.0000	14.737	0	0	0
29/10/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	4,038.0000	4,106.0000	1.684	0	0	0
29/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	0.0000	5,997.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,389.0000	3,457.0000	2.006	0	0	0
29/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
29/10/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	1,998.0000	2,066.0000	3.403	0	0	0
29/10/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	67.0000	79.0000	17.910	0	0	0
29/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,654.0000	1,722.0000	4.111	0	0	0
29/10/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,771.0000	3,706.0000	(1.724)	0	0	0
29/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	341.0000	329.0000	(3.519)	0	0	0
29/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,638.0000	4,706.0000	1.466	0	0	0
29/10/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	0.0000	7,995.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	221.0000	215.0000	(2.715)	0	0	0
29/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,465.0000	5,398.0000	(1.226)	0	0	0
29/10/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	163.0000	160.0000	(1.840)	0	0	0
29/10/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,138.0000	4,206.0000	1.643	0	0	0
29/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,538.0000	4,606.0000	1.498	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	1,025.0000	1,098.0000	7.122	0	0	0
29/10/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
29/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	0.0000	4,002.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	509.0000	571.0000	12.181	0	0	0
29/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	65.0000	77.0000	18.462	0	0	0
29/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	100.0000	120.0000	20.000	0	0	0
29/10/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,763.0000	7,695.0000	(0.876)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	146.0000	144.0000	(1.370)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,539.0000	3,607.0000	1.921	0	0	0
29/10/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	2,076.0000	2,020.0000	(2.697)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	601.0000	666.0000	10.815	0	0	0
29/10/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	0.0000	383.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,837.0000	1,784.0000	(2.885)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	741.0000	808.0000	9.042	0	0	0
29/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
29/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,363.0000	7,296.0000	(0.910)	0	0	0
29/10/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	0.0000	74.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
29/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	539.0000	602.0000	11.688	0	0	0
29/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,542.0000	2,610.0000	2.675	0	0	0
29/10/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	2,990.0000	3,058.0000	2.274	0	0	0
29/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/10/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	0.0000	2,068.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	102.0000	102.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,556.0000	1,625.0000	4.434	0	0	0
29/10/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,815.0000	5,747.0000	(1.169)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
29/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	3,988.0000	4,056.0000	1.705	0	0	0
29/10/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	1,073.0000	1,145.0000	6.710	0	0	0
29/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,376.0000	3,312.0000	(1.896)	0	0	0
29/10/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	0.0000	2,017.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,245.0000	2,313.0000	3.029	0	0	0
29/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	2,047.0000	2,115.0000	3.322	0	0	0
29/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/10/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	669.0000	735.0000	9.865	0	0	0
29/10/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,264.0000	1,335.0000	5.617	0	0	0
29/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,488.0000	4,556.0000	1.515	0	0	0
29/10/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	0.0000	3,008.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	130.0000	129.0000	(0.769)	0	0	0
29/10/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
29/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
29/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,524.0000	3,459.0000	(1.844)	0	0	0
29/10/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,820.0000	3,755.0000	(1.702)	0	0	0
29/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	8,013.0000	7,945.0000	(0.849)	0	0	0
29/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,388.0000	4,456.0000	1.550	0	0	0
29/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,515.0000	5,448.0000	(1.215)	0	0	0
29/10/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,813.0000	7,745.0000	(0.870)	0	0	0
29/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	454.0000	514.0000	13.216	0	0	0
29/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	704.0000	771.0000	9.517	0	0	0
29/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,410.0000	1,479.0000	4.894	0	0	0
29/10/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	266.0000	257.0000	(3.383)	0	0	0
29/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,513.0000	7,446.0000	(0.892)	0	0	0

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29/10/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	634.0000	700.0000	10.410	0	0	0
29/10/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
29/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
29/10/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	6,014.0000	5,947.0000	(1.114)	0	0	0
29/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,601.0000	1,551.0000	(3.123)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	181.0000	177.0000	(2.210)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	90.0000	107.0000	18.889	0	0	0
29/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	569.0000	633.0000	11.248	0	0	0
29/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,393.0000	2,461.0000	2.842	0	0	0
29/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	243.0000	236.0000	(2.881)	0	0	0
29/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
29/10/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,613.0000	7,545.0000	(0.893)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	481.0000	542.0000	12.682	0	0	0
29/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	0.0000	4,006.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,146.0000	2,214.0000	3.169	0	0	0
29/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,239.0000	3,307.0000	2.099	0	0	0
29/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,489.0000	3,557.0000	1.949	0	0	0
29/10/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
29/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,695.0000	1,643.0000	(3.068)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	200.0000	196.0000	(2.000)	0	0	0
29/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,463.0000	7,396.0000	(0.898)	0	0	0
29/10/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,168.0000	1,240.0000	6.164	0	0	0
29/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,615.0000	5,548.0000	(1.193)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	84.0000	100.0000	19.048	0	0	0
29/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,507.0000	1,576.0000	4.579	0	0	0

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29/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,462.0000	1,413.0000	(3.352)	0	0	0
29/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/10/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,493.0000	2,561.0000	2.728	0	0	0
29/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,365.0000	5,298.0000	(1.249)	0	0	0
29/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,623.0000	3,558.0000	(1.794)	0	0	0
29/10/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	7,963.0000	7,895.0000	(0.854)	0	0	0
29/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,588.0000	4,656.0000	1.482	0	0	0
29/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	93.0000	111.0000	19.355	0	0	0
29/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,765.0000	5,697.0000	(1.180)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,589.0000	3,657.0000	1.895	0	0	0
29/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,238.0000	4,306.0000	1.605	0	0	0
29/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
29/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,425.0000	3,361.0000	(1.869)	0	0	0
29/10/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	4,019.0000	3,953.0000	(1.642)	0	0	0
29/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,415.0000	5,348.0000	(1.237)	0	0	0
29/10/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,028.0000	1,973.0000	(2.712)	0	0	0
29/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	97.0000	115.0000	18.557	0	0	0
29/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,508.0000	1,459.0000	(3.249)	0	0	0
29/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,592.0000	2,660.0000	2.623	0	0	0
29/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	5,964.0000	5,897.0000	(1.123)	0	0	0
29/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,605.0000	1,674.0000	4.299	0	0	0
29/10/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
29/10/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	3,969.0000	3,903.0000	(1.663)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	3,040.0000	3,108.0000	2.237	0	0	0
29/10/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	1,933.0000	1,878.0000	(2.845)	0	0	0
29/10/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	71.0000	84.0000	18.310	0	0	0
29/10/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	30.0000	33.0000	10.000	0	0	0

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29/10/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	1,885.0000	1,831.0000	(2.865)	0	0	0
29/10/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	3,870.0000	3,804.0000	(1.705)	0	0	0
29/10/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,864.0000	5,797.0000	(1.143)	0	0	0
29/10/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,863.0000	7,795.0000	(0.865)	0	0	0
29/10/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	73.0000	87.0000	19.178	0	0	0
29/10/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,216.0000	1,287.0000	5.839	0	0	0
29/10/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,790.0000	1,737.0000	(2.961)	0	0	0
29/10/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
29/10/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,721.0000	3,656.0000	(1.747)	0	0	0
29/10/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,715.0000	5,648.0000	(1.172)	0	0	0
29/10/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	78.0000	93.0000	19.231	0	0	0
29/10/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
29/10/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,288.0000	4,356.0000	1.586	0	0	0
29/10/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,289.0000	3,357.0000	2.067	0	0	0
29/10/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
29/10/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,294.0000	2,362.0000	2.964	0	0	0
29/10/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,313.0000	1,383.0000	5.331	0	0	0
29/10/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,713.0000	7,645.0000	(0.882)	0	0	0
29/10/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,189.0000	3,257.0000	2.132	0	0	0
29/10/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,188.0000	4,256.0000	1.624	0	0	0
29/10/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,195.0000	2,263.0000	3.098	0	0	0
29/10/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,361.0000	1,431.0000	5.143	0	0	0
29/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,742.0000	1,690.0000	(2.985)	0	0	0
29/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	81.0000	96.0000	18.519	0	0	0
29/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	23.0000	25.0000	8.696	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2009	ZAAD 2010/06/14	4.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
29/10/2009	ZAAD 2010/06/14	4.80	Call	Currency Future	2,344.0000	2,412.0000	2.901	0	0	0
29/10/2009	ZAAD 2010/06/14	10.80	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/10/2009	ZAAD 2010/06/14	3.80	Call	Currency Future	3,339.0000	3,407.0000	2.037	0	0	0
29/10/2009	ZAAD 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/10/2009	ZAAD 2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/10/2009	ZAAD 2010/06/14	10.80	Put	Currency Future	3,672.0000	3,607.0000	(1.770)	0	0	0
29/10/2009	ZAAD 2010/06/14	12.80	Put	Currency Future	5,665.0000	5,598.0000	(1.183)	0	0	0
29/10/2009	ZAAD 2010/06/14	12.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/10/2009	ZAAD 2010/06/14	2.80	Call	Currency Future	4,338.0000	4,406.0000	1.568	0	0	0
29/10/2009	ZAAD 2010/06/14	14.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/10/2009	ZAAD 2010/06/14	14.80	Put	Currency Future	7,663.0000	7,595.0000	(0.887)	0	0	0

**Grand Total:** **1,041,809**