



Derivatives High/Low Report

High/Low for 13/11/2009

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
13/11/2009	\$ / R 2009/12/14			Currency Future	7.4709	7.5392	0.914	7.5500	7.4800	354,849
13/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	894.0000	827.0000	(7.494)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,980.0000	1,912.0000	(3.434)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	346.0000	396.0000	14.451	0	0	0
13/11/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,821.0000	2,889.0000	2.410	0	0	0
13/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,021.0000	3,089.0000	2.251	0	0	0
13/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,482.0000	1,414.0000	(4.588)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,079.0000	3,011.0000	(2.209)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,079.0000	4,011.0000	(1.667)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,621.0000	1,689.0000	4.195	0	0	0
13/11/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	100
13/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,380.0000	2,311.0000	(2.899)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	9,530
13/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,671.0000	2,739.0000	2.546	0	0	0
13/11/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,071.0000	3,139.0000	2.214	0	0	0
13/11/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,579.0000	4,511.0000	(1.485)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	507.0000	565.0000	11.440	0	0	0
13/11/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,079.0000	3,011.0000	(2.209)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,479.0000	3,411.0000	(1.955)	0	0	0
13/11/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	243.0000	285.0000	17.284	0	0	0
13/11/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
13/11/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,879.0000	7,811.0000	(0.863)	0	0	0
13/11/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,579.0000	8,511.0000	(0.793)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	82.0000	96.0000	17.073	0	0	0
13/11/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	705.0000	641.0000	(9.078)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	36.0000	26.0000	(27.778)	0	0	100
13/11/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,679.0000	4,611.0000	(1.453)	0	0	0
13/11/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,071.0000	2,139.0000	3.283	0	0	0
13/11/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	799.0000	733.0000	(8.260)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	260
13/11/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,172.0000	1,240.0000	5.802	0	0	0
13/11/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,571.0000	1,639.0000	4.328	0	0	0
13/11/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,279.0000	7,211.0000	(0.934)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,229.0000	3,161.0000	(2.106)	0	0	0
13/11/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,779.0000	5,711.0000	(1.177)	0	0	0
13/11/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,871.0000	2,939.0000	2.369	0	0	0
13/11/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,479.0000	6,411.0000	(1.050)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	614.0000	551.0000	(10.261)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,222.0000	1,290.0000	5.565	0	0	0
13/11/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,479.0000	8,411.0000	(0.802)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	15,512
13/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,333.0000	1,265.0000	(5.101)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,432.0000	1,364.0000	(4.749)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,079.0000	7,011.0000	(0.961)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	124.0000	145.0000	16.935	0	0	39
13/11/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,171.0000	4,239.0000	1.630	0	0	0
13/11/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,729.0000	4,661.0000	(1.438)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,679.0000	2,611.0000	(2.538)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,571.0000	2,639.0000	2.645	0	0	0
13/11/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,221.0000	2,289.0000	3.062	0	0	0
13/11/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	254.0000	206.0000	(18.898)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	50
13/11/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	846.0000	780.0000	(7.801)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,829.0000	7,761.0000	(0.869)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,221.0000	3,289.0000	2.111	0	0	0
13/11/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	310.0000	357.0000	15.161	0	0	0
13/11/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	361.0000	307.0000	(14.958)	0	0	200
13/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	82.0000	96.0000	17.073	0	0	0
13/11/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,929.0000	5,861.0000	(1.147)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
13/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,980.0000	1,912.0000	(3.434)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	595.0000	656.0000	10.252	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,121.0000	2,189.0000	3.206	0	0	0
13/11/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	89.0000	68.0000	(23.596)	0	0	100
13/11/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	109.0000	127.0000	16.514	0	0	0
13/11/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	361.0000	307.0000	(14.958)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,529.0000	5,461.0000	(1.230)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,185.0000	1,118.0000	(5.654)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,280.0000	2,211.0000	(3.026)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,471.0000	1,539.0000	4.623	0	0	0
13/11/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,271.0000	2,339.0000	2.994	0	0	0
13/11/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	526.0000	465.0000	(11.597)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	35.0000	40.0000	14.286	0	0	100
13/11/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	122.0000	96.0000	(21.311)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,129.0000	7,061.0000	(0.954)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,179.0000	6,111.0000	(1.101)	0	0	0
13/11/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,123.0000	1,190.0000	5.966	0	0	0
13/11/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	614.0000	551.0000	(10.261)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,432.0000	1,364.0000	(4.749)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	75
13/11/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,136.0000	1,069.0000	(5.898)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	641.0000	702.0000	9.516	0	0	0
13/11/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,679.0000	6,611.0000	(1.018)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	877.0000	943.0000	7.526	0	0	0
13/11/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	288.0000	238.0000	(17.361)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	25.0000	17.0000	(32.000)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,322.0000	1,390.0000	5.144	0	0	0
13/11/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,271.0000	3,339.0000	2.079	0	0	0
13/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	47.0000	54.0000	14.894	0	0	200
13/11/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	104.0000	81.0000	(22.115)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	72.0000	84.0000	16.667	0	0	0
13/11/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,529.0000	2,461.0000	(2.689)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,729.0000	2,661.0000	(2.492)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	324.0000	271.0000	(16.358)	0	0	0
13/11/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,679.0000	7,611.0000	(0.886)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,321.0000	2,389.0000	2.930	0	0	0
13/11/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,871.0000	1,939.0000	3.634	0	0	0
13/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,829.0000	4,761.0000	(1.408)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,629.0000	4,561.0000	(1.469)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,529.0000	6,461.0000	(1.042)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	95.0000	111.0000	16.842	0	0	0
13/11/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,471.0000	2,539.0000	2.752	0	0	0
13/11/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
13/11/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	221.0000	177.0000	(19.910)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	752.0000	687.0000	(8.644)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,284.0000	1,216.0000	(5.296)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,631.0000	1,563.0000	(4.169)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,379.0000	7,311.0000	(0.922)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	163.0000	132.0000	(19.018)	0	0	10
13/11/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	162.0000	192.0000	18.519	0	0	747
13/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	212.0000	252.0000	18.868	210	210	13,613
13/11/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	191.0000	153.0000	(19.895)	0	0	100
13/11/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,579.0000	5,511.0000	(1.219)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	20.0000	13.0000	(35.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,779.0000	7,711.0000	(0.874)	0	0	0
13/11/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,679.0000	8,611.0000	(0.784)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	44.0000	32.0000	(27.273)	0	0	0
13/11/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	141.0000	113.0000	(19.858)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	990.0000	923.0000	(6.768)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
13/11/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,929.0000	7,861.0000	(0.858)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	465.0000	521.0000	12.043	0	0	0
13/11/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	184.0000	221.0000	20.109	0	0	21
13/11/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	247
13/11/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,039.0000	972.0000	(6.449)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,679.0000	2,611.0000	(2.538)	0	0	0
13/11/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,921.0000	3,989.0000	1.734	0	0	0
13/11/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,073.0000	1,141.0000	6.337	0	0	0
13/11/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	142.0000	166.0000	16.901	0	0	0
13/11/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	942.0000	875.0000	(7.113)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	23.0000	26.0000	13.043	0	0	87
13/11/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,087.0000	1,020.0000	(6.164)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,179.0000	4,111.0000	(1.627)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,621.0000	2,689.0000	2.594	0	0	0
13/11/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	659.0000	596.0000	(9.560)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,235.0000	1,167.0000	(5.506)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,383.0000	1,315.0000	(4.917)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,179.0000	5,111.0000	(1.313)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,779.0000	2,711.0000	(2.447)	0	0	0
13/11/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,629.0000	7,561.0000	(0.891)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,521.0000	1,589.0000	4.471	0	0	0
13/11/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,272.0000	1,340.0000	5.346	0	0	0
13/11/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
13/11/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	75.0000	57.0000	(24.000)	0	0	5,100
13/11/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
13/11/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	752.0000	687.0000	(8.644)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,379.0000	5,311.0000	(1.264)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,979.0000	8,911.0000	(0.757)	0	0	0
13/11/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,729.0000	8,661.0000	(0.779)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	401.0000	344.0000	(14.214)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
13/11/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,830.0000	1,762.0000	(3.716)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,629.0000	2,561.0000	(2.587)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,185.0000	1,118.0000	(5.654)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,429.0000	7,361.0000	(0.915)	0	0	0
13/11/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,521.0000	2,589.0000	2.697	0	0	0
13/11/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,729.0000	6,661.0000	(1.011)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
13/11/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,579.0000	6,511.0000	(1.034)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,879.0000	4,811.0000	(1.394)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	734.0000	797.0000	8.583	0	0	0
13/11/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,321.0000	3,389.0000	2.048	0	0	0
13/11/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,979.0000	3,911.0000	(1.709)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	95.0000	111.0000	16.842	0	0	1,100
13/11/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	384.0000	436.0000	13.542	0	0	0
13/11/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,721.0000	1,789.0000	3.951	0	0	0
13/11/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,521.0000	3,589.0000	1.931	0	0	0
13/11/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	63.0000	47.0000	(25.397)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,330.0000	2,261.0000	(2.961)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	551.0000	610.0000	10.708	0	0	0
13/11/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	184.0000	221.0000	20.109	0	0	21
13/11/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	346.0000	396.0000	14.451	0	0	0
13/11/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,829.0000	3,761.0000	(1.776)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
13/11/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,829.0000	8,761.0000	(0.770)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,779.0000	8,711.0000	(0.775)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	4,029.0000	3,961.0000	(1.688)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	687.0000	750.0000	9.170	0	0	0
13/11/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,421.0000	2,489.0000	2.809	0	0	0
13/11/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,979.0000	6,911.0000	(0.974)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,779.0000	6,711.0000	(1.003)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,930.0000	1,862.0000	(3.523)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	926.0000	992.0000	7.127	0	0	0
13/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,329.0000	7,261.0000	(0.928)	0	0	0
13/11/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	75.0000	57.0000	(24.000)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	551.0000	610.0000	10.708	0	0	0
13/11/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,721.0000	2,789.0000	2.499	0	0	0
13/11/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,929.0000	8,861.0000	(0.762)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,879.0000	2,811.0000	(2.362)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,179.0000	5,111.0000	(1.313)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,829.0000	6,761.0000	(0.996)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,421.0000	1,489.0000	4.785	0	0	0
13/11/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,929.0000	6,861.0000	(0.981)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	275.0000	320.0000	16.364	0	0	0
13/11/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,129.0000	4,061.0000	(1.647)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,171.0000	3,239.0000	2.144	0	0	0
13/11/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,829.0000	4,761.0000	(1.408)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,379.0000	4,311.0000	(1.553)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,671.0000	1,739.0000	4.069	0	0	0
13/11/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	9,029.0000	8,961.0000	(0.753)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,529.0000	4,461.0000	(1.501)	0	0	0
13/11/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,079.0000	8,011.0000	(0.842)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,371.0000	2,439.0000	2.868	0	0	0
13/11/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,171.0000	2,239.0000	3.132	0	0	0
13/11/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,379.0000	8,311.0000	(0.812)	0	0	0
13/11/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,421.0000	3,489.0000	1.988	0	0	0
13/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	72.0000	84.0000	16.667	0	0	10
13/11/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,681.0000	1,613.0000	(4.045)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,929.0000	4,861.0000	(1.380)	0	0	0
13/11/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,471.0000	3,539.0000	1.959	0	0	0
13/11/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,621.0000	3,689.0000	1.878	0	0	0
13/11/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	401.0000	344.0000	(14.214)	0	0	0
13/11/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,029.0000	6,961.0000	(0.967)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,729.0000	5,661.0000	(1.187)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,731.0000	1,662.0000	(3.986)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,821.0000	1,889.0000	3.734	0	0	0
13/11/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	324.0000	271.0000	(16.358)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
13/11/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,971.0000	3,039.0000	2.289	0	0	0
13/11/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	569.0000	508.0000	(10.721)	0	0	0
13/11/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,121.0000	3,189.0000	2.179	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,235.0000	1,167.0000	(5.506)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,979.0000	5,911.0000	(1.137)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,430.0000	2,361.0000	(2.840)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	1,971.0000	2,039.0000	3.450	0	0	0
13/11/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,329.0000	5,261.0000	(1.276)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,979.0000	4,911.0000	(1.366)	0	0	0
13/11/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	10,191
13/11/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	975.0000	1,041.0000	6.769	0	0	0
13/11/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,532.0000	1,464.0000	(4.439)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	829.0000	894.0000	7.841	0	0	0
13/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	142.0000	166.0000	16.901	0	0	0
13/11/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	441.0000	383.0000	(13.152)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
13/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,379.0000	4,311.0000	(1.553)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,879.0000	6,811.0000	(0.989)	0	0	0
13/11/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,229.0000	8,161.0000	(0.826)	0	0	0
13/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	221.0000	177.0000	(19.910)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,830.0000	1,762.0000	(3.716)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,529.0000	8,461.0000	(0.797)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,971.0000	4,039.0000	1.712	0	0	0
13/11/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,571.0000	3,639.0000	1.904	0	0	0
13/11/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	54.0000	63.0000	16.667	0	0	1,700
13/11/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,731.0000	1,662.0000	(3.986)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,879.0000	8,811.0000	(0.766)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	483.0000	423.0000	(12.422)	0	0	100
13/11/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,071.0000	4,139.0000	1.670	0	0	0
13/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	2.0000	2.0000	-	0	0	100
13/11/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,429.0000	8,361.0000	(0.807)	0	0	0
13/11/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	95.0000	111.0000	16.842	0	0	0
13/11/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	324.0000	271.0000	(16.358)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	8,029.0000	7,961.0000	(0.847)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	40.0000	47.0000	17.500	0	0	2,670
13/11/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	3,000
13/11/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,729.0000	3,661.0000	(1.824)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,779.0000	3,711.0000	(1.799)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,379.0000	6,311.0000	(1.066)	0	0	0
13/11/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/11/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,629.0000	2,561.0000	(2.587)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	846.0000	780.0000	(7.801)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,679.0000	3,611.0000	(1.848)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,829.0000	3,761.0000	(1.776)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	990.0000	923.0000	(6.768)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,380.0000	2,311.0000	(2.899)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,383.0000	1,315.0000	(4.917)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	526.0000	465.0000	(11.597)	0	0	0
13/11/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	2,030.0000	1,962.0000	(3.350)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	163.0000	132.0000	(19.018)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/11/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	894.0000	827.0000	(7.494)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,629.0000	3,561.0000	(1.874)	0	0	0
13/11/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/11/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,429.0000	4,361.0000	(1.535)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,136.0000	1,069.0000	(5.898)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,080.0000	2,012.0000	(3.269)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,379.0000	5,311.0000	(1.264)	0	0	0
13/11/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,087.0000	1,020.0000	(6.164)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,879.0000	5,811.0000	(1.157)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,079.0000	5,011.0000	(1.339)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,329.0000	3,261.0000	(2.043)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,779.0000	4,711.0000	(1.423)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,579.0000	2,511.0000	(2.637)	0	0	0
13/11/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,479.0000	4,411.0000	(1.518)	0	0	0
13/11/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,821.0000	3,889.0000	1.780	0	0	0
13/11/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,333.0000	1,265.0000	(5.101)	0	0	0
13/11/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,129.0000	5,061.0000	(1.326)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,371.0000	3,439.0000	2.017	0	0	0
13/11/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,929.0000	3,861.0000	(1.731)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	424.0000	478.0000	12.736	0	0	0
13/11/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,579.0000	3,511.0000	(1.900)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	53.0000	39.0000	(26.415)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,429.0000	6,361.0000	(1.058)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,629.0000	6,561.0000	(1.026)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,279.0000	6,211.0000	(1.083)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,129.0000	3,061.0000	(2.173)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,329.0000	4,261.0000	(1.571)	0	0	0
13/11/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,629.0000	8,561.0000	(0.788)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	5,029.0000	4,961.0000	(1.352)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,879.0000	5,811.0000	(1.157)	0	0	0
13/11/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,129.0000	6,061.0000	(1.109)	0	0	0
13/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,371.0000	1,439.0000	4.960	0	0	0
13/11/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,979.0000	2,911.0000	(2.283)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,629.0000	5,561.0000	(1.208)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,079.0000	4,011.0000	(1.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,179.0000	8,111.0000	(0.831)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,729.0000	2,661.0000	(2.492)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,130.0000	2,061.0000	(3.239)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,379.0000	3,311.0000	(2.012)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,180.0000	2,111.0000	(3.165)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,482.0000	1,414.0000	(4.588)	0	0	0
13/11/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,631.0000	1,563.0000	(4.169)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,629.0000	5,561.0000	(1.208)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,029.0000	2,961.0000	(2.245)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,229.0000	5,161.0000	(1.300)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,429.0000	4,361.0000	(1.535)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,329.0000	6,261.0000	(1.074)	0	0	0
13/11/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,829.0000	2,761.0000	(2.404)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,179.0000	3,111.0000	(2.139)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,024.0000	1,091.0000	6.543	0	0	0
13/11/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,230.0000	2,161.0000	(3.094)	0	0	0
13/11/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,829.0000	5,761.0000	(1.167)	0	0	0
13/11/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,771.0000	3,839.0000	1.803	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,021.0000	2,089.0000	3.365	0	0	0
13/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,629.0000	4,561.0000	(1.469)	0	0	0
13/11/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,279.0000	8,211.0000	(0.821)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,671.0000	1,739.0000	4.069	0	0	0
13/11/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,479.0000	2,411.0000	(2.743)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,929.0000	2,861.0000	(2.322)	0	0	0
13/11/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,671.0000	3,739.0000	1.852	0	0	0
13/11/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,279.0000	3,211.0000	(2.074)	0	0	0
13/11/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,479.0000	7,411.0000	(0.909)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,671.0000	2,739.0000	2.546	0	0	0
13/11/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,529.0000	3,461.0000	(1.927)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	687.0000	750.0000	9.170	0	0	0
13/11/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
13/11/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,921.0000	3,989.0000	1.734	0	0	0
13/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,329.0000	3,261.0000	(2.043)	0	0	0
13/11/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,721.0000	3,789.0000	1.827	0	0	0
13/11/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,921.0000	2,989.0000	2.328	0	0	0
13/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,329.0000	8,261.0000	(0.816)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,921.0000	1,989.0000	3.540	0	0	0
13/11/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,429.0000	3,361.0000	(1.983)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	926.0000	992.0000	7.127	0	0	0
13/11/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,329.0000	4,261.0000	(1.571)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,021.0000	2,089.0000	3.365	0	0	0
13/11/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,079.0000	6,011.0000	(1.119)	0	0	0
13/11/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,979.0000	7,911.0000	(0.852)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,479.0000	5,411.0000	(1.241)	0	0	0
13/11/2009	\$ / R 2009/12/14	3.35	Call	Currency Future	4,121.0000	4,189.0000	1.650	0	0	0
13/11/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,129.0000	8,061.0000	(0.837)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,021.0000	4,089.0000	1.691	0	0	0
13/11/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,780.0000	1,712.0000	(3.820)	0	0	0
13/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,179.0000	4,111.0000	(1.627)	0	0	0
13/11/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,024.0000	1,091.0000	6.543	0	0	0
13/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,579.0000	3,511.0000	(1.900)	0	0	0
13/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,021.0000	3,089.0000	2.251	0	0	0
13/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,229.0000	6,161.0000	(1.092)	0	0	0
13/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,879.0000	4,811.0000	(1.394)	0	0	0
13/11/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,279.0000	4,211.0000	(1.589)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,029.0000	5,961.0000	(1.128)	0	0	0
13/11/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,429.0000	5,361.0000	(1.253)	0	0	0
13/11/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,229.0000	4,161.0000	(1.608)	0	0	0
13/11/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,230.0000	2,161.0000	(3.094)	0	0	0
13/11/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	781.0000	846.0000	8.323	0	0	0
13/11/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,771.0000	1,839.0000	3.840	0	0	0
13/11/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,329.0000	5,261.0000	(1.276)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,479.0000	2,411.0000	(2.743)	0	0	0
13/11/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,880.0000	1,812.0000	(3.617)	0	0	0
13/11/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,879.0000	3,811.0000	(1.753)	0	0	0
13/11/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,771.0000	2,839.0000	2.454	0	0	0
13/11/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,871.0000	3,939.0000	1.757	0	0	0
13/11/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,130.0000	2,061.0000	(3.239)	0	0	0
13/11/2009	\$ / R	2010/03/15			Currency Future	7.5987	7.6698	0.936	7.6300	7.6100	36,836
13/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
13/11/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,504.0000	4,433.0000	(1.576)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	345.0000	378.0000	9.565	0	0	27
13/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	43.0000	47.0000	9.302	0	0	0

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13/11/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,602.0000	5,531.0000	(1.267)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,624.0000	2,554.0000	(2.668)	0	0	0
13/11/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	167.0000	142.0000	(14.970)	0	0	110
13/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	16,608
13/11/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,094.0000	2,027.0000	(3.200)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/11/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/11/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,707.0000	1,777.0000	4.101	0	0	0
13/11/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	346.0000	308.0000	(10.983)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,523.0000	1,458.0000	(4.268)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,757.0000	3,686.0000	(1.890)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,064.0000	2,994.0000	(2.285)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,721.0000	2,652.0000	(2.536)	0	0	0
13/11/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,249.0000	3,320.0000	2.185	0	0	0
13/11/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,414.0000	1,483.0000	4.880	0	0	0
13/11/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	565.0000	612.0000	8.319	0	0	0
13/11/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	474.0000	515.0000	8.650	0	0	0
13/11/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,381.0000	2,313.0000	(2.856)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,559.0000	3,488.0000	(1.995)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	781.0000	837.0000	7.170	0	0	0
13/11/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,202.0000	1,140.0000	(5.158)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,757.0000	3,686.0000	(1.890)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,303.0000	5,232.0000	(1.339)	0	0	0
13/11/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	82.0000	67.0000	(18.293)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,604.0000	4,533.0000	(1.542)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,149.0000	3,220.0000	2.255	0	0	0
13/11/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,401.0000	2,472.0000	2.957	0	0	0
13/11/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	508.0000	460.0000	(9.449)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	225.0000	195.0000	(13.333)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	897.0000	839.0000	(6.466)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	106.0000	88.0000	(16.981)	0	0	9,005
13/11/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,430.0000	1,366.0000	(4.476)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,399.0000	3,470.0000	2.089	0	0	0
13/11/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	307.0000	334.0000	8.795	0	0	350
13/11/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	704.0000	758.0000	7.670	0	0	0
13/11/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,460.0000	3,389.0000	(2.052)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	146.0000	159.0000	8.904	0	0	0
13/11/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
13/11/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,047.0000	1,979.0000	(3.322)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,056.0000	3,985.0000	(1.750)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,006.0000	3,935.0000	(1.772)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,752.0000	5,681.0000	(1.234)	0	0	0
13/11/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,052.0000	7,980.0000	(0.894)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	617.0000	565.0000	(8.428)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	376.0000	334.0000	(11.170)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,293.0000	1,229.0000	(4.950)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,053.0000	4,982.0000	(1.405)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/11/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	118.0000	128.0000	8.475	0	0	0
13/11/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	163.0000	177.0000	8.589	0	0	0
13/11/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
13/11/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
13/11/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,803.0000	4,732.0000	(1.478)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,753.0000	4,682.0000	(1.494)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,650.0000	2,721.0000	2.679	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
13/11/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,069.0000	1,008.0000	(5.706)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	294.0000	259.0000	(11.905)	0	0	200
13/11/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	216.0000	235.0000	8.796	0	0	0
13/11/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	814.0000	757.0000	(7.002)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
13/11/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,902.0000	5,831.0000	(1.203)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,252.0000	2,322.0000	3.108	0	0	0
13/11/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	408.0000	364.0000	(10.784)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	2.0000	2.0000	-	0	0	27,543
13/11/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,807.0000	3,736.0000	(1.865)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,950.0000	1,883.0000	(3.436)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,202.0000	6,131.0000	(1.145)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/11/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,802.0000	7,730.0000	(0.923)	0	0	0
13/11/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,500.0000	2,571.0000	2.840	0	0	0
13/11/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,269.0000	1,337.0000	5.359	0	0	0
13/11/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	5,003.0000	4,932.0000	(1.419)	0	0	0
13/11/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,602.0000	6,531.0000	(1.075)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,704.0000	4,632.0000	(1.531)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
13/11/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,847.0000	3,776.0000	(1.846)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,142.0000	2,074.0000	(3.175)	0	0	0
13/11/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,658.0000	1,728.0000	4.222	0	0	0
13/11/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	229.0000	249.0000	8.734	0	0	0
13/11/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	83.0000	90.0000	8.434	0	0	0
13/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
13/11/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
13/11/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	945.0000	1,006.0000	6.455	0	0	0
13/11/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	393.0000	429.0000	9.160	0	0	114
13/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	580.0000	529.0000	(8.793)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	633.0000	682.0000	7.741	0	0	0
13/11/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,708.0000	3,637.0000	(1.915)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,953.0000	4,882.0000	(1.433)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,311.0000	3,241.0000	(2.114)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,502.0000	6,431.0000	(1.092)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	106.0000	115.0000	8.491	0	0	0
13/11/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	134.0000	113.0000	(15.672)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	101.0000	109.0000	7.921	0	0	0
13/11/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
13/11/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
13/11/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,221.0000	1,289.0000	5.569	0	0	0
13/11/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,501.0000	8,430.0000	(0.835)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,384.0000	1,320.0000	(4.624)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,189.0000	2,122.0000	(3.061)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
13/11/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,103.0000	2,173.0000	3.329	0	0	0
13/11/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	243.0000	264.0000	8.642	0	0	5,000
13/11/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	319.0000	283.0000	(11.285)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,114.0000	3,043.0000	(2.280)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,429.0000	2,361.0000	(2.800)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,700.0000	2,771.0000	2.630	0	0	0
13/11/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,099.0000	3,170.0000	2.291	0	0	0
13/11/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,802.0000	6,731.0000	(1.044)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	204.0000	222.0000	8.824	0	0	5,000
13/11/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	72.0000	58.0000	(19.444)	0	0	5,000
13/11/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,311.0000	3,241.0000	(2.114)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,903.0000	4,832.0000	(1.448)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,902.0000	1,835.0000	(3.523)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
13/11/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,801.0000	8,730.0000	(0.807)	0	0	0
13/11/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	820.0000	878.0000	7.073	0	0	0
13/11/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,759.0000	1,692.0000	(3.809)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
13/11/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
13/11/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,152.0000	2,223.0000	3.299	0	0	0
13/11/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
13/11/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,601.0000	8,530.0000	(0.825)	0	0	0
13/11/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/11/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,899.0000	2,970.0000	2.449	0	0	0
13/11/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	138.0000	150.0000	8.696	0	0	0
13/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,526.0000	2,457.0000	(2.732)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/11/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
13/11/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
13/11/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,299.0000	3,370.0000	2.152	0	0	0
13/11/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	270.0000	237.0000	(12.222)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	368.0000	403.0000	9.511	0	0	15,890
13/11/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	940.0000	880.0000	(6.383)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,237.0000	2,169.0000	(3.040)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,047.0000	1,979.0000	(3.322)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,750.0000	2,821.0000	2.582	0	0	0
13/11/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,550.0000	2,621.0000	2.784	0	0	0
13/11/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,702.0000	6,631.0000	(1.059)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,904.0000	1,975.0000	3.729	0	0	0
13/11/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,174.0000	1,241.0000	5.707	0	0	0
13/11/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,751.0000	8,680.0000	(0.811)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	325.0000	354.0000	8.923	0	0	279
13/11/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,247.0000	1,184.0000	(5.052)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,478.0000	2,409.0000	(2.785)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,756.0000	1,826.0000	3.986	0	0	0
13/11/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	445.0000	485.0000	8.989	0	0	0
13/11/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,158.0000	1,095.0000	(5.440)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	368.0000	403.0000	9.511	0	0	0
13/11/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,015.0000	2,945.0000	(2.322)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,478.0000	2,409.0000	(2.785)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,404.0000	4,333.0000	(1.612)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,560.0000	1,629.0000	4.423	0	0	0
13/11/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	247.0000	215.0000	(12.955)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,003.0000	2,074.0000	3.545	0	0	0
13/11/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,338.0000	1,274.0000	(4.783)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,212.0000	3,142.0000	(2.179)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,770.0000	2,700.0000	(2.527)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,317.0000	1,385.0000	5.163	0	0	0
13/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	418.0000	456.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,999.0000	3,070.0000	2.367	0	0	0
13/11/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	855.0000	798.0000	(6.667)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,672.0000	2,603.0000	(2.582)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,664.0000	1,598.0000	(3.966)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,954.0000	2,024.0000	3.582	0	0	0
13/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/11/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	988.0000	1,051.0000	6.377	0	0	0
13/11/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,202.0000	2,272.0000	3.179	0	0	0
13/11/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	7,002.0000	6,931.0000	(1.014)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	655.0000	602.0000	(8.092)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,857.0000	3,786.0000	(1.841)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,102.0000	6,031.0000	(1.164)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,511.0000	1,580.0000	4.567	0	0	0
13/11/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	668.0000	719.0000	7.635	0	0	0
13/11/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	54.0000	43.0000	(20.370)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,852.0000	6,781.0000	(1.036)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	193.0000	210.0000	8.808	0	0	0
13/11/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	66.0000	71.0000	7.576	0	0	16,608
13/11/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
13/11/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,552.0000	5,481.0000	(1.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,753.0000	4,682.0000	(1.494)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
13/11/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,301.0000	2,372.0000	3.086	0	0	0
13/11/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,032.0000	1,098.0000	6.395	0	0	0
13/11/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,052.0000	6,981.0000	(1.007)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,998.0000	1,931.0000	(3.353)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,333.0000	2,265.0000	(2.915)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,155.0000	4,084.0000	(1.709)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	902.0000	963.0000	6.763	0	0	0
13/11/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,001.0000	8,930.0000	(0.789)	0	0	0
13/11/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	694.0000	640.0000	(7.781)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	319.0000	283.0000	(11.285)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	774.0000	717.0000	(7.364)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,509.0000	3,438.0000	(2.023)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,052.0000	5,981.0000	(1.173)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
13/11/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,701.0000	8,630.0000	(0.816)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,430.0000	1,366.0000	(4.476)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,617.0000	1,551.0000	(4.082)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	93.0000	77.0000	(17.204)	0	0	500
13/11/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,549.0000	3,620.0000	2.001	0	0	0
13/11/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,906.0000	3,835.0000	(1.818)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	229.0000	249.0000	8.734	0	0	0
13/11/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,499.0000	3,570.0000	2.029	0	0	0
13/11/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	172.0000	187.0000	8.721	0	0	0
13/11/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,477.0000	1,412.0000	(4.401)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,570.0000	1,505.0000	(4.140)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,851.0000	8,780.0000	(0.802)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,599.0000	3,670.0000	1.973	0	0	0
13/11/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
13/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	270.0000	237.0000	(12.222)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,051.0000	8,980.0000	(0.784)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,451.0000	8,380.0000	(0.840)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
13/11/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,966.0000	2,896.0000	(2.360)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	580.0000	529.0000	(8.793)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,451.0000	2,521.0000	2.856	0	0	0
13/11/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	119.0000	100.0000	(15.966)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,600.0000	2,671.0000	2.731	0	0	0
13/11/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	544.0000	494.0000	(9.191)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	150.0000	127.0000	(15.333)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,949.0000	3,020.0000	2.408	0	0	0
13/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,094.0000	2,027.0000	(3.200)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,664.0000	1,598.0000	(3.966)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	204.0000	176.0000	(13.725)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	257.0000	280.0000	8.949	0	0	4,000
13/11/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	742.0000	797.0000	7.412	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
13/11/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,002.0000	5,931.0000	(1.183)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,807.0000	1,740.0000	(3.708)	0	0	0
13/11/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,949.0000	4,020.0000	1.798	0	0	0
13/11/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	503.0000	546.0000	8.549	0	0	0
13/11/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,854.0000	1,787.0000	(3.614)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,802.0000	5,731.0000	(1.224)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,807.0000	3,736.0000	(1.865)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,951.0000	8,880.0000	(0.793)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	440.0000	395.0000	(10.227)	0	0	100
13/11/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	598.0000	647.0000	8.194	0	0	0
13/11/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	734.0000	678.0000	(7.629)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,570.0000	1,505.0000	(4.140)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/11/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	185.0000	159.0000	(14.054)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,199.0000	3,270.0000	2.219	0	0	0
13/11/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,952.0000	6,881.0000	(1.021)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	273.0000	297.0000	8.791	0	0	0
13/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
13/11/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,770.0000	2,700.0000	(2.527)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,654.0000	4,583.0000	(1.526)	0	0	0
13/11/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	534.0000	578.0000	8.240	0	0	0
13/11/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	112.0000	121.0000	8.036	0	0	1
13/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	418.0000	456.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	182.0000	198.0000	8.791	0	0	279
13/11/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	69.0000	74.0000	7.246	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,064.0000	2,994.0000	(2.285)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,855.0000	1,925.0000	3.774	0	0	0
13/11/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,554.0000	4,483.0000	(1.559)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	289.0000	315.0000	8.997	0	0	10
13/11/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,026.0000	965.0000	(5.945)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,452.0000	6,381.0000	(1.100)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,966.0000	2,896.0000	(2.360)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
13/11/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,353.0000	5,281.0000	(1.345)	0	0	0
13/11/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,609.0000	1,678.0000	4.288	0	0	0
13/11/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	124.0000	135.0000	8.871	0	0	15,890
13/11/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,902.0000	1,835.0000	(3.523)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,652.0000	5,581.0000	(1.256)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,901.0000	8,830.0000	(0.798)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,366.0000	1,434.0000	4.978	0	0	0
13/11/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,126.0000	1,193.0000	5.950	0	0	0
13/11/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,702.0000	5,631.0000	(1.245)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,652.0000	6,581.0000	(1.067)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,850.0000	2,921.0000	2.491	0	0	0
13/11/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,463.0000	1,531.0000	4.648	0	0	0
13/11/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
13/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,902.0000	6,831.0000	(1.029)	0	0	0
13/11/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,651.0000	8,580.0000	(0.821)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,502.0000	5,431.0000	(1.290)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,752.0000	6,681.0000	(1.052)	0	0	0
13/11/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	982.0000	922.0000	(6.110)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,452.0000	5,381.0000	(1.302)	0	0	0
13/11/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	408.0000	364.0000	(10.784)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,759.0000	1,692.0000	(3.809)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,142.0000	2,074.0000	(3.175)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,113.0000	1,051.0000	(5.571)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	307.0000	334.0000	8.795	0	0	0
13/11/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
13/11/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,917.0000	2,847.0000	(2.400)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,006.0000	3,935.0000	(1.772)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,262.0000	3,191.0000	(2.177)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,402.0000	5,331.0000	(1.314)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,624.0000	2,554.0000	(2.668)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,449.0000	3,520.0000	2.059	0	0	0
13/11/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
13/11/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,105.0000	4,034.0000	(1.730)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/11/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,551.0000	8,480.0000	(0.830)	0	0	0
13/11/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	474.0000	427.0000	(9.916)	0	0	0
13/11/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
13/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,575.0000	2,506.0000	(2.680)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,526.0000	2,457.0000	(2.732)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	15.75	Put	Currency Future	8,151.0000	8,080.0000	(0.871)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/11/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,205.0000	4,134.0000	(1.688)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,819.0000	2,749.0000	(2.483)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.75	Call	Currency Future	3,849.0000	3,920.0000	1.845	0	0	0
13/11/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,401.0000	8,330.0000	(0.845)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,956.0000	3,885.0000	(1.795)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,807.0000	1,740.0000	(3.708)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
13/11/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,174.0000	1,241.0000	5.707	0	0	0
13/11/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.95	Call	Currency Future	3,649.0000	3,720.0000	1.946	0	0	0
13/11/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,199.0000	4,270.0000	1.691	0	0	0
13/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,381.0000	2,313.0000	(2.856)	0	0	0
13/11/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,302.0000	6,231.0000	(1.127)	0	0	0
13/11/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,103.0000	5,032.0000	(1.391)	0	0	0
13/11/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
13/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	34.0000	37.0000	8.824	0	0	27,543
13/11/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,952.0000	5,881.0000	(1.193)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,285.0000	2,217.0000	(2.976)	0	0	0
13/11/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,712.0000	1,645.0000	(3.914)	0	0	0
13/11/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,301.0000	8,230.0000	(0.855)	0	0	0
13/11/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/11/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	60.0000	65.0000	8.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/03/15	3.50	Call	Currency Future	4,099.0000	4,170.0000	1.732	0	0	0
13/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/11/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	15.50	Put	Currency Future	7,902.0000	7,830.0000	(0.911)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,460.0000	3,389.0000	(2.052)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,852.0000	5,781.0000	(1.213)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,658.0000	1,728.0000	4.222	0	0	0
13/11/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,253.0000	5,182.0000	(1.352)	0	0	0
13/11/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,352.0000	6,281.0000	(1.118)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,361.0000	3,290.0000	(2.112)	0	0	0
13/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	742.0000	797.0000	7.412	0	0	0
13/11/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,575.0000	2,506.0000	(2.680)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,410.0000	3,339.0000	(2.082)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,721.0000	2,652.0000	(2.536)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,201.0000	8,130.0000	(0.866)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,149.0000	3,220.0000	2.255	0	0	0
13/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/11/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,658.0000	3,587.0000	(1.941)	0	0	0
13/11/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,152.0000	2,223.0000	3.299	0	0	0
13/11/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,351.0000	2,422.0000	3.020	0	0	0
13/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	93.0000	77.0000	(17.204)	0	0	0
13/11/2009	\$ / R 2010/03/15	15.45	Put	Currency Future	7,852.0000	7,780.0000	(0.917)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,255.0000	4,184.0000	(1.669)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,349.0000	3,420.0000	2.120	0	0	0
13/11/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,255.0000	4,184.0000	(1.669)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,163.0000	3,093.0000	(2.213)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,205.0000	4,134.0000	(1.688)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,868.0000	2,798.0000	(2.441)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	62.0000	50.0000	(19.355)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	861.0000	920.0000	6.852	0	0	0
13/11/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,708.0000	3,637.0000	(1.915)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,650.0000	2,721.0000	2.679	0	0	0
13/11/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	\$ / R	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,305.0000	4,234.0000	(1.649)	0	0	0
13/11/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/11/2009	\$ / R	2010/03/15	15.95	Put	Currency Future	8,351.0000	8,280.0000	(0.850)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,015.0000	2,945.0000	(2.322)	0	0	0
13/11/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,149.0000	4,220.0000	1.711	0	0	0
13/11/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,402.0000	6,331.0000	(1.109)	0	0	0
13/11/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,999.0000	4,070.0000	1.775	0	0	0
13/11/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,799.0000	3,870.0000	1.869	0	0	0
13/11/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,002.0000	7,930.0000	(0.900)	0	0	0
13/11/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,800.0000	2,871.0000	2.536	0	0	0
13/11/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,237.0000	2,169.0000	(3.040)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,608.0000	3,538.0000	(1.940)	0	0	0
13/11/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,904.0000	1,975.0000	3.729	0	0	0
13/11/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,806.0000	1,876.0000	3.876	0	0	0
13/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,079.0000	1,145.0000	6.117	0	0	0
13/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,285.0000	2,217.0000	(2.976)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
13/11/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,053.0000	2,123.0000	3.410	0	0	0
13/11/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	945.0000	1,006.0000	6.455	0	0	0
13/11/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,699.0000	3,770.0000	1.919	0	0	0
13/11/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,853.0000	4,782.0000	(1.463)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,354.0000	4,283.0000	(1.631)	0	0	0
13/11/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,262.0000	3,191.0000	(2.177)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,454.0000	4,383.0000	(1.594)	0	0	0
13/11/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,101.0000	8,030.0000	(0.876)	0	0	0
13/11/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,552.0000	6,481.0000	(1.084)	0	0	0
13/11/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
13/11/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	6,152.0000	6,081.0000	(1.154)	0	0	0
13/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,212.0000	3,142.0000	(2.179)	0	0	0
13/11/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,559.0000	3,488.0000	(1.995)	0	0	0
13/11/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,251.0000	8,180.0000	(0.861)	0	0	0
13/11/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,049.0000	3,120.0000	2.329	0	0	0
13/11/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	\$ / R 2010/03/15	3.85	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
13/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,749.0000	3,820.0000	1.894	0	0	0
13/11/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,509.0000	3,438.0000	(2.023)	0	0	0
13/11/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,952.0000	7,880.0000	(0.905)	0	0	0
13/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,252.0000	6,181.0000	(1.136)	0	0	0
13/11/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,079.0000	1,145.0000	6.117	0	0	0
13/11/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,899.0000	2,970.0000	2.449	0	0	0
13/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,049.0000	3,120.0000	2.329	0	0	0
13/11/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,899.0000	3,970.0000	1.821	0	0	0
13/11/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
13/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,053.0000	2,123.0000	3.410	0	0	0
13/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,049.0000	4,120.0000	1.754	0	0	0
13/11/2009	\$ / R	2010/06/14			Currency Future	7.7279	7.8035	0.978	7.7600	7.7600	19,847
13/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	510.0000	464.0000	(9.020)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	807.0000	857.0000	6.196	0	0	0
13/11/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	151.0000	161.0000	6.623	0	0	21,795
13/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
13/11/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,960.0000	3,886.0000	(1.869)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	546.0000	585.0000	7.143	0	0	0
13/11/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
13/11/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,511.0000	1,583.0000	4.765	0	0	0
13/11/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	371.0000	396.0000	6.739	0	0	0
13/11/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,534.0000	1,468.0000	(4.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	199.0000	212.0000	6.533	0	0	0
13/11/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,851.0000	1,783.0000	(3.674)	0	0	0
13/11/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,288.0000	5,211.0000	(1.456)	0	0	0
13/11/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	4,009.0000	3,935.0000	(1.846)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,893.0000	1,966.0000	3.856	0	0	0
13/11/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,090.0000	5,014.0000	(1.493)	0	0	0
13/11/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	643.0000	592.0000	(7.932)	0	0	0
13/11/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,271.0000	1,208.0000	(4.957)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
13/11/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,280.0000	6,203.0000	(1.226)	0	0	0
13/11/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,992.0000	4,915.0000	(1.542)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,130.0000	3,206.0000	2.428	0	0	0
13/11/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,236.0000	2,311.0000	3.354	0	0	0
13/11/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	421.0000	382.0000	(9.264)	0	0	100
13/11/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	162.0000	172.0000	6.173	0	0	0
13/11/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
13/11/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,411.0000	2,341.0000	(2.903)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,317.0000	2,247.0000	(3.021)	0	0	0
13/11/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	8,023.0000	7,948.0000	(0.935)	0	0	0
13/11/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,774.0000	7,699.0000	(0.965)	0	0	0
13/11/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,881.0000	2,957.0000	2.638	0	0	0
13/11/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	608.0000	559.0000	(8.059)	0	0	0
13/11/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,364.0000	2,294.0000	(2.961)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	156.0000	166.0000	6.410	0	0	21,978
13/11/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	104.0000	112.0000	7.692	0	0	0
13/11/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	3,978.0000	4,054.0000	1.911	0	0	0
13/11/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,983.0000	5,905.0000	(1.304)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,137.0000	2,212.0000	3.510	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,230.0000	3,305.0000	2.322	0	0	0
13/11/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	269.0000	287.0000	6.691	0	0	0
13/11/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,578.0000	1,512.0000	(4.183)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
13/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,176.0000	2,108.0000	(3.125)	0	0	0
13/11/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,323.0000	3,251.0000	(2.167)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
13/11/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,021.0000	962.0000	(5.779)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,084.0000	2,014.0000	(3.359)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	129.0000	137.0000	6.202	0	0	0
13/11/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
13/11/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,784.0000	5,707.0000	(1.331)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	986.0000	1,043.0000	5.781	0	0	0
13/11/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,236.0000	1,304.0000	5.502	0	0	0
13/11/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	249.0000	265.0000	6.426	0	0	0
13/11/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	941.0000	883.0000	(6.164)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,144.0000	1,083.0000	(5.332)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	111.0000	118.0000	6.306	0	0	0
13/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,176.0000	2,108.0000	(3.125)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,499.0000	4,424.0000	(1.667)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,794.0000	4,718.0000	(1.585)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,302.0000	4,228.0000	(1.720)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
13/11/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	64.0000	56.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	394.0000	356.0000	(9.645)	0	0	130
13/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
13/11/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	27.0000	27.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
13/11/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,032.0000	2,960.0000	(2.375)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
13/11/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,191.0000	1,259.0000	5.709	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	76.0000	66.0000	(13.158)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,270.0000	2,201.0000	(3.040)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	142.0000	150.0000	5.634	0	0	0
13/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,944.0000	1,875.0000	(3.549)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	148.0000	125.0000	(15.541)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,812.0000	3,739.0000	(1.915)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,714.0000	3,641.0000	(1.966)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
13/11/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	499.0000	535.0000	7.214	0	0	0
13/11/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
13/11/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,104.0000	1,170.0000	5.978	0	0	0
13/11/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	253.0000	223.0000	(11.858)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,523.0000	8,448.0000	(0.880)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	23.0000	23.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
13/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
13/11/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	108.0000	89.0000	(17.593)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	681.0000	727.0000	6.755	0	0	0
13/11/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	911.0000	966.0000	6.037	0	0	0
13/11/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,489.0000	1,424.0000	(4.365)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,632.0000	2,708.0000	2.888	0	0	0
13/11/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,744.0000	2,673.0000	(2.587)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,823.0000	8,747.0000	(0.861)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	522.0000	560.0000	7.280	0	0	390
13/11/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,648.0000	2,577.0000	(2.681)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,911.0000	3,837.0000	(1.892)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,827.0000	6,751.0000	(1.113)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,434.0000	2,509.0000	3.081	0	0	0
13/11/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,418.0000	1,489.0000	5.007	0	0	0
13/11/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,623.0000	1,557.0000	(4.067)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,458.0000	2,388.0000	(2.848)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,748.0000	1,821.0000	4.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,204.0000	4,131.0000	(1.736)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
13/11/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,529.0000	6,452.0000	(1.179)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,884.0000	5,806.0000	(1.326)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
13/11/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,861.0000	3,788.0000	(1.891)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,464.0000	1,535.0000	4.850	0	0	0
13/11/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	438.0000	468.0000	6.849	0	0	21,895
13/11/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	328.0000	350.0000	6.707	0	0	0
13/11/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	222.0000	237.0000	6.757	0	0	0
13/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
13/11/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
13/11/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,351.0000	4,277.0000	(1.701)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	750.0000	696.0000	(7.200)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	101.0000	108.0000	6.931	0	0	0
13/11/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,155.0000	4,082.0000	(1.757)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,936.0000	2,864.0000	(2.452)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,372.0000	3,299.0000	(2.165)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	714.0000	661.0000	(7.423)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	291.0000	310.0000	6.529	0	0	140
13/11/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	259.0000	276.0000	6.564	0	0	0
13/11/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,553.0000	2,482.0000	(2.781)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/11/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
13/11/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	368.0000	332.0000	(9.783)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,777.0000	6,701.0000	(1.121)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,062.0000	1,002.0000	(5.650)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,505.0000	2,435.0000	(2.794)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,281.0000	1,350.0000	5.386	0	0	0
13/11/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,665.0000	3,592.0000	(1.992)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
13/11/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,877.0000	6,801.0000	(1.105)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,479.0000	3,555.0000	2.185	0	0	0
13/11/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,379.0000	3,455.0000	2.249	0	0	0
13/11/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,669.0000	1,602.0000	(4.014)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	863.0000	807.0000	(6.489)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	231.0000	246.0000	6.494	0	0	0
13/11/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
13/11/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,653.0000	1,725.0000	4.356	0	0	0
13/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	476.0000	512.0000	7.563	0	0	0
13/11/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,103.0000	1,042.0000	(5.530)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	239.0000	255.0000	6.695	0	0	0
13/11/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,357.0000	1,294.0000	(4.643)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,732.0000	2,807.0000	2.745	0	0	0
13/11/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,421.0000	3,348.0000	(2.134)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	342.0000	365.0000	6.725	0	0	0
13/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	449.0000	408.0000	(9.131)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	185.0000	197.0000	6.486	0	0	0
13/11/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,401.0000	4,326.0000	(1.704)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,384.0000	2,460.0000	3.188	0	0	0
13/11/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	678.0000	626.0000	(7.670)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	167.0000	178.0000	6.587	0	0	0
13/11/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
13/11/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	356.0000	380.0000	6.742	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,484.0000	2,559.0000	3.019	0	0	0
13/11/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,338.0000	5,261.0000	(1.442)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
13/11/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	386.0000	413.0000	6.995	0	0	0
13/11/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,023.0000	8,947.0000	(0.842)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	787.0000	733.0000	(6.861)	0	0	4
13/11/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,063.0000	1,126.0000	5.927	0	0	0
13/11/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
13/11/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,180.0000	3,256.0000	2.390	0	0	0
13/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	438.0000	468.0000	6.849	0	0	200
13/11/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	315.0000	336.0000	6.667	0	0	139
13/11/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	902.0000	845.0000	(6.319)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,744.0000	2,673.0000	(2.587)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	86.0000	72.0000	(16.279)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,605.0000	1,677.0000	4.486	0	0	0
13/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,931.0000	3,006.0000	2.559	0	0	0
13/11/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	479.0000	436.0000	(8.977)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	343.0000	308.0000	(10.204)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	652.0000	696.0000	6.748	0	0	0
13/11/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	179.0000	154.0000	(13.966)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
13/11/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	948.0000	1,004.0000	5.907	0	0	0
13/11/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	275.0000	243.0000	(11.636)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,897.0000	1,829.0000	(3.585)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	104.0000	112.0000	7.692	0	0	0
13/11/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,567.0000	3,494.0000	(2.047)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	510.0000	464.0000	(9.020)	0	0	300
13/11/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
13/11/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
13/11/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,586.0000	5,508.0000	(1.396)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,187.0000	2,262.0000	3.429	0	0	0
13/11/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	457.0000	489.0000	7.002	0	0	233
13/11/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,646.0000	4,571.0000	(1.614)	0	0	0
13/11/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/11/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
13/11/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	196.0000	170.0000	(13.265)	0	0	0
13/11/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
13/11/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	32.0000	34.0000	6.250	0	0	21,978
13/11/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,583.0000	2,658.0000	2.904	0	0	0
13/11/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,030.0000	3,106.0000	2.508	0	0	0
13/11/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	7,026.0000	6,950.0000	(1.082)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	774.0000	823.0000	6.331	0	0	0
13/11/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,073.0000	8,997.0000	(0.838)	0	0	0
13/11/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	280.0000	298.0000	6.429	0	0	0
13/11/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,844.0000	4,767.0000	(1.590)	0	0	0
13/11/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/11/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,285.0000	2,361.0000	3.326	0	0	0
13/11/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,039.0000	2,114.0000	3.678	0	0	0
13/11/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,081.0000	3,009.0000	(2.337)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	449.0000	408.0000	(9.131)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	571.0000	612.0000	7.180	0	0	0
13/11/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	303.0000	323.0000	6.601	0	0	0
13/11/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	133.0000	112.0000	(15.789)	0	0	0
13/11/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,942.0000	4,866.0000	(1.538)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	597.0000	639.0000	7.035	0	0	0
13/11/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,616.0000	3,543.0000	(2.019)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,981.0000	3,056.0000	2.516	0	0	0
13/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	476.0000	512.0000	7.563	0	0	0
13/11/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,772.0000	9,697.0000	(0.767)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,037.0000	1,968.0000	(3.387)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	320.0000	285.0000	(10.938)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,597.0000	4,522.0000	(1.631)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,387.0000	5,310.0000	(1.429)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	825.0000	769.0000	(6.788)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,479.0000	6,402.0000	(1.188)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	125.0000	133.0000	6.400	0	0	0
13/11/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,223.0000	2,154.0000	(3.104)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,635.0000	5,558.0000	(1.366)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,933.0000	5,855.0000	(1.315)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/11/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,873.0000	8,797.0000	(0.857)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,990.0000	2,064.0000	3.719	0	0	0
13/11/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	173.0000	184.0000	6.358	0	0	0
13/11/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,685.0000	5,607.0000	(1.372)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,529.0000	3,605.0000	2.154	0	0	0
13/11/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,696.0000	4,620.0000	(1.618)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,735.0000	5,657.0000	(1.360)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,280.0000	3,355.0000	2.287	0	0	0
13/11/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,429.0000	3,505.0000	2.216	0	0	0
13/11/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/11/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,130.0000	2,061.0000	(3.239)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,317.0000	2,247.0000	(3.021)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	876.0000	929.0000	6.050	0	0	0
13/11/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,763.0000	3,690.0000	(1.940)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,326.0000	1,396.0000	5.279	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
13/11/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,445.0000	1,380.0000	(4.498)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	108.0000	115.0000	6.481	0	0	0
13/11/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,548.0000	4,473.0000	(1.649)	0	0	0
13/11/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,558.0000	1,630.0000	4.621	0	0	0
13/11/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
13/11/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,578.0000	6,502.0000	(1.155)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	542.0000	495.0000	(8.672)	0	0	430
13/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	386.0000	413.0000	6.995	0	0	0
13/11/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,473.0000	8,398.0000	(0.885)	0	0	0
13/11/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,401.0000	1,337.0000	(4.568)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,759.0000	1,692.0000	(3.809)	0	0	0
13/11/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
13/11/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/11/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,976.0000	6,900.0000	(1.089)	0	0	0
13/11/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,773.0000	8,697.0000	(0.866)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,076.0000	7,000.0000	(1.074)	0	0	0
13/11/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	179.0000	190.0000	6.145	0	0	0
13/11/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	137.0000	146.0000	6.569	0	0	0
13/11/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,533.0000	2,609.0000	3.000	0	0	0
13/11/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,796.0000	1,869.0000	4.065	0	0	0
13/11/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,628.0000	6,552.0000	(1.147)	0	0	0
13/11/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,228.0000	1,166.0000	(5.049)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,573.0000	8,498.0000	(0.875)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,851.0000	1,783.0000	(3.674)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,519.0000	3,445.0000	(2.103)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,727.0000	6,651.0000	(1.130)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,973.0000	8,897.0000	(0.847)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	206.0000	220.0000	6.796	0	0	0
13/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
13/11/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,745.0000	4,669.0000	(1.602)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	129.0000	137.0000	6.202	0	0	0
13/11/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,487.0000	5,409.0000	(1.422)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,782.0000	2,857.0000	2.696	0	0	0
13/11/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
13/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	608.0000	559.0000	(8.059)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,330.0000	6,253.0000	(1.216)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,944.0000	1,875.0000	(3.549)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,723.0000	8,647.0000	(0.871)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,080.0000	3,156.0000	2.468	0	0	0
13/11/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,579.0000	3,655.0000	2.123	0	0	0
13/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	981.0000	922.0000	(6.014)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
13/11/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,714.0000	1,647.0000	(3.909)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,623.0000	8,548.0000	(0.870)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	96.0000	79.0000	(17.708)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,032.0000	2,960.0000	(2.375)	0	0	0
13/11/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,779.0000	3,854.0000	1.985	0	0	0
13/11/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,228.0000	4,304.0000	1.798	0	0	0
13/11/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	420.0000	448.0000	6.667	0	0	450

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,323.0000	8,248.0000	(0.901)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	101.0000	108.0000	6.931	0	0	0
13/11/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,024.0000	1,082.0000	5.664	0	0	0
13/11/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,976.0000	6,900.0000	(1.089)	0	0	0
13/11/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,805.0000	1,738.0000	(3.712)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	214.0000	187.0000	(12.617)	0	0	0
13/11/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,879.0000	3,954.0000	1.933	0	0	0
13/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,437.0000	5,360.0000	(1.416)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,429.0000	6,353.0000	(1.182)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,992.0000	4,915.0000	(1.542)	0	0	0
13/11/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	711.0000	758.0000	6.610	0	0	0
13/11/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,129.0000	3,057.0000	(2.301)	0	0	0
13/11/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,831.0000	2,907.0000	2.685	0	0	0
13/11/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,088.0000	2,163.0000	3.592	0	0	0
13/11/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,450.0000	4,375.0000	(1.685)	0	0	0
13/11/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
13/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,941.0000	2,015.0000	3.812	0	0	0
13/11/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
13/11/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	575.0000	527.0000	(8.348)	0	0	20
13/11/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,223.0000	2,154.0000	(3.104)	0	0	0
13/11/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,423.0000	8,348.0000	(0.890)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	163.0000	139.0000	(14.724)	0	0	0
13/11/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
13/11/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,132.0000	6,054.0000	(1.272)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,844.0000	1,918.0000	4.013	0	0	0
13/11/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,147.0000	1,214.0000	5.841	0	0	0
13/11/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	403.0000	430.0000	6.700	0	0	55
13/11/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,314.0000	1,251.0000	(4.795)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	841.0000	893.0000	6.183	0	0	0
13/11/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,058.0000	3,984.0000	(1.824)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	233.0000	204.0000	(12.446)	0	0	0
13/11/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,805.0000	1,738.0000	(3.712)	0	0	0
13/11/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/11/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	214.0000	228.0000	6.542	0	0	0
13/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	133.0000	141.0000	6.015	0	0	26,596
13/11/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	133.0000	141.0000	6.015	0	0	3,182
13/11/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,186.0000	1,124.0000	(5.228)	0	0	0
13/11/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	742.0000	790.0000	6.469	0	0	0
13/11/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	192.0000	204.0000	6.250	0	0	0
13/11/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	28.0000	28.0000	-	0	0	26,796
13/11/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,679.0000	3,754.0000	2.039	0	0	0
13/11/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,682.0000	2,758.0000	2.834	0	0	0
13/11/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,696.0000	2,625.0000	(2.634)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,700.0000	1,773.0000	4.294	0	0	0
13/11/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	118.0000	125.0000	5.932	0	0	0
13/11/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,411.0000	2,341.0000	(2.903)	0	0	0
13/11/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,990.0000	1,922.0000	(3.417)	0	0	0
13/11/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,648.0000	2,577.0000	(2.681)	0	0	0
13/11/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,600.0000	2,530.0000	(2.692)	0	0	0
13/11/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,696.0000	2,625.0000	(2.634)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
13/11/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,078.0000	4,154.0000	1.864	0	0	0
13/11/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
13/11/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,792.0000	2,720.0000	(2.579)	0	0	0
13/11/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,829.0000	3,904.0000	1.959	0	0	0
13/11/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,033.0000	5,955.0000	(1.293)	0	0	0
13/11/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,924.0000	7,848.0000	(0.959)	0	0	0
13/11/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/11/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/11/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,181.0000	6,104.0000	(1.246)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,840.0000	2,768.0000	(2.535)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
13/11/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,173.0000	8,098.0000	(0.918)	0	0	0
13/11/2009	\$ / R 2010/06/14	14.10	Put	Currency Future	6,380.0000	6,303.0000	(1.207)	0	0	0
13/11/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,893.0000	4,816.0000	(1.574)	0	0	0
13/11/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/06/14	16.10	Put	Currency Future	8,373.0000	8,298.0000	(0.896)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.10	Call	Currency Future	3,629.0000	3,705.0000	2.094	0	0	0
13/11/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,123.0000	8,048.0000	(0.923)	0	0	0
13/11/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	120.0000	100.0000	(16.667)	0	0	0
13/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,030.0000	3,106.0000	2.508	0	0	0
13/11/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
13/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
13/11/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	69.0000	61.0000	(11.594)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,039.0000	2,114.0000	3.678	0	0	0
13/11/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,270.0000	2,201.0000	(3.040)	0	0	0
13/11/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,470.0000	3,397.0000	(2.104)	0	0	0
13/11/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,974.0000	7,898.0000	(0.953)	0	0	0
13/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	76.0000	66.0000	(13.158)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
13/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,104.0000	1,170.0000	5.978	0	0	0
13/11/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,984.0000	2,912.0000	(2.413)	0	0	0
13/11/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,874.0000	7,798.0000	(0.965)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,888.0000	2,816.0000	(2.493)	0	0	0
13/11/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,273.0000	8,198.0000	(0.907)	0	0	0
13/11/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
13/11/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,041.0000	4,964.0000	(1.527)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,729.0000	3,804.0000	2.011	0	0	0
13/11/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,223.0000	8,148.0000	(0.912)	0	0	0
13/11/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,231.0000	6,154.0000	(1.236)	0	0	0
13/11/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,028.0000	4,104.0000	1.887	0	0	0
13/11/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,253.0000	4,179.0000	(1.740)	0	0	0
13/11/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,128.0000	4,204.0000	1.841	0	0	0
13/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,782.0000	2,857.0000	2.696	0	0	0
13/11/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,796.0000	1,869.0000	4.065	0	0	0
13/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	911.0000	966.0000	6.037	0	0	0
13/11/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
13/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	133.0000	112.0000	(15.789)	0	0	0
13/11/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,073.0000	7,998.0000	(0.929)	0	0	0
13/11/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,107.0000	4,033.0000	(1.802)	0	0	0
13/11/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,929.0000	4,004.0000	1.909	0	0	0
13/11/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
13/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	96.0000	79.0000	(17.708)	0	0	0
13/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/11/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,082.0000	6,005.0000	(1.266)	0	0	0
13/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,931.0000	3,006.0000	2.559	0	0	0
13/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,024.0000	1,082.0000	5.664	0	0	0
13/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,941.0000	2,015.0000	3.812	0	0	0
13/11/2009	\$ / R	2010/09/13			Currency Future	7.8588	7.9385	1.014	0.0000	0.0000	1,095
13/11/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	536.0000	566.0000	5.597	0	0	0
13/11/2009	\$ / R	2010/09/13	8.20	Call	Currency Future	455.0000	480.0000	5.495	0	0	0
13/11/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	535.0000	490.0000	(8.411)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	596.0000	548.0000	(8.054)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	594.0000	629.0000	5.892	0	0	0
13/11/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	555.0000	587.0000	5.766	0	0	0
13/11/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	485.0000	512.0000	5.567	0	0	0
13/11/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	727.0000	674.0000	(7.290)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	565.0000	519.0000	(8.142)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	574.0000	607.0000	5.749	0	0	0
13/11/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	507.0000	463.0000	(8.679)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	615.0000	651.0000	5.854	0	0	0
13/11/2009	\$ / R	2010/09/13	8.20	Put	Currency Future	796.0000	741.0000	(6.910)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.35	Call	Currency Future	413.0000	435.0000	5.327	0	0	0
13/11/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	637.0000	674.0000	5.808	0	0	0
13/11/2009	\$ / R	2010/09/13	8.35	Put	Currency Future	904.0000	847.0000	(6.305)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	479.0000	436.0000	(8.977)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	867.0000	811.0000	(6.459)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	831.0000	776.0000	(6.619)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	426.0000	449.0000	5.399	0	0	0
13/11/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	941.0000	883.0000	(6.164)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	574.0000	607.0000	5.749	0	0	409
13/11/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	400.0000	421.0000	5.250	0	0	585
13/11/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	761.0000	707.0000	(7.096)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	565.0000	519.0000	(8.142)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,503.0000	4,425.0000	(1.732)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	628.0000	578.0000	(7.962)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
13/11/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,584.0000	2,510.0000	(2.864)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,711.0000	3,791.0000	2.156	0	0	0
13/11/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,026.0000	5,946.0000	(1.328)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	284.0000	251.0000	(11.620)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	440.0000	464.0000	5.455	0	0	0
13/11/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,065.0000	3,145.0000	2.610	0	0	0
13/11/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	842.0000	889.0000	5.582	0	0	0
13/11/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,015.0000	3,095.0000	2.653	0	0	0
13/11/2009	\$ / R	2010/09/13	7.00	Put	Currency Future	173.0000	148.0000	(14.451)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	142.0000	149.0000	4.930	0	0	0
13/11/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	502.0000	530.0000	5.578	0	0	0
13/11/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	470.0000	496.0000	5.532	0	0	0
13/11/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,075.0000	2,155.0000	3.855	0	0	0
13/11/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	10.00	Call	Currency Future	166.0000	174.0000	4.819	0	0	0
13/11/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,469.0000	6,386.0000	(1.283)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	660.0000	609.0000	(7.727)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,717.0000	2,798.0000	2.981	0	0	0
13/11/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,010.0000	4,090.0000	1.995	0	0	0
13/11/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
13/11/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	693.0000	641.0000	(7.504)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,179.0000	1,244.0000	5.513	0	0	0
13/11/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.00	Put	Currency Future	2,307.0000	2,235.0000	(3.121)	0	0	0
13/11/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,452.0000	8,365.0000	(1.029)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.20	Put	Currency Future	2,491.0000	2,418.0000	(2.931)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.00	Call	Currency Future	1,032.0000	1,087.0000	5.329	0	0	0
13/11/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	519.0000	548.0000	5.588	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
13/11/2009	\$ / R	2010/09/13	6.00	Call	Currency Future	1,883.0000	1,960.0000	4.089	0	0	0
13/11/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,272.0000	6,191.0000	(1.291)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.00	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,308.0000	4,231.0000	(1.787)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.00	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
13/11/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,743.0000	1,819.0000	4.360	0	0	0
13/11/2009	\$ / R	2010/09/13	12.00	Put	Currency Future	4,211.0000	4,134.0000	(1.829)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
13/11/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
13/11/2009	\$ / R	2010/09/13	14.00	Call	Currency Future	32.0000	32.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,254.0000	8,165.0000	(1.078)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
13/11/2009	\$ / R	2010/09/13	16.00	Put	Currency Future	8,154.0000	8,066.0000	(1.079)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,618.0000	2,699.0000	3.094	0	0	0
13/11/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	933.0000	984.0000	5.466	0	0	0
13/11/2009	\$ / R	2010/09/13	5.00	Call	Currency Future	2,866.0000	2,946.0000	2.791	0	0	0
13/11/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	225.0000	195.0000	(13.333)	0	0	0
13/11/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	6,173.0000	6,093.0000	(1.296)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	10.20	Call	Currency Future	150.0000	157.0000	4.667	0	0	0
13/11/2009	\$ / R	2010/09/13	16.00	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,652.0000	1,726.0000	4.479	0	0	0
13/11/2009	\$ / R	2010/09/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	872.0000	920.0000	5.505	0	0	0
13/11/2009	\$ / R	2010/09/13	6.20	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.00	Call	Currency Future	3,861.0000	3,940.0000	2.046	0	0	0
13/11/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	263.0000	231.0000	(12.167)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.20	Call	Currency Future	902.0000	951.0000	5.432	0	0	0
13/11/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.20	Put	Currency Future	243.0000	213.0000	(12.346)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,055.0000	7,966.0000	(1.105)	0	0	0
13/11/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,611.0000	3,691.0000	2.215	0	0	0
13/11/2009	\$ / R 2010/09/13	3.70	Call	Currency Future	4,160.0000	4,239.0000	1.899	0	0	0
13/11/2009	\$ / R 2010/09/13	6.20	Call	Currency Future	1,697.0000	1,773.0000	4.478	0	0	0
13/11/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
13/11/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
13/11/2009	\$ / R 2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	5.20	Call	Currency Future	2,668.0000	2,748.0000	2.999	0	0	0
13/11/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,075.0000	5,995.0000	(1.317)	0	0	0
13/11/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,454.0000	4,376.0000	(1.751)	0	0	0
13/11/2009	\$ / R 2010/09/13	9.70	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
13/11/2009	\$ / R 2010/09/13	5.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,569.0000	2,649.0000	3.114	0	0	0
13/11/2009	\$ / R 2010/09/13	6.70	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
13/11/2009	\$ / R 2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	4.20	Call	Currency Future	3,661.0000	3,741.0000	2.185	0	0	0
13/11/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	6.70	Call	Currency Future	1,260.0000	1,327.0000	5.317	0	0	0
13/11/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
13/11/2009	\$ / R 2010/09/13	4.20	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,562.0000	3,642.0000	2.246	0	0	0
13/11/2009	\$ / R 2010/09/13	5.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	120.0000	105.0000	(12.500)	0	0	0
13/11/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,403.0000	8,315.0000	(1.047)	0	0	0
13/11/2009	\$ / R 2010/09/13	5.70	Call	Currency Future	2,174.0000	2,254.0000	3.680	0	0	0
13/11/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	2,125.0000	2,053.0000	(3.388)	0	0	0
13/11/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
13/11/2009	\$ / R 2010/09/13	3.80	Call	Currency Future	4,060.0000	4,140.0000	1.970	0	0	0
13/11/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
13/11/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	3,960.0000	4,040.0000	2.020	0	0	0
13/11/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,606.0000	1,680.0000	4.608	0	0	0
13/11/2009	\$ / R 2010/09/13	4.70	Call	Currency Future	3,164.0000	3,244.0000	2.528	0	0	0
13/11/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,445.0000	2,372.0000	(2.986)	0	0	0
13/11/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
13/11/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	153.0000	161.0000	5.229	0	0	0
13/11/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,006.0000	7,916.0000	(1.124)	0	0	0
13/11/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
13/11/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,420.0000	6,337.0000	(1.293)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,978.0000	2,057.0000	3.994	0	0	0
13/11/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,357.0000	4,279.0000	(1.790)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,321.0000	6,239.0000	(1.297)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,026.0000	2,106.0000	3.949	0	0	0
13/11/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,965.0000	3,045.0000	2.698	0	0	0
13/11/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,114.0000	4,037.0000	(1.872)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,517.0000	1,590.0000	4.812	0	0	0
13/11/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,303.0000	8,215.0000	(1.060)	0	0	0
13/11/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
13/11/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
13/11/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
13/11/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,170.0000	2,098.0000	(3.318)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,399.0000	2,326.0000	(3.043)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	144.0000	124.0000	(13.889)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
13/11/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,103.0000	1,163.0000	5.440	0	0	0
13/11/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	786.0000	830.0000	5.598	0	0	0
13/11/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
13/11/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,066.0000	3,988.0000	(1.918)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	207.0000	179.0000	(13.527)	0	0	0
13/11/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,216.0000	2,144.0000	(3.249)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	136.0000	142.0000	4.412	0	0	0
13/11/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,017.0000	3,940.0000	(1.917)	0	0	0
13/11/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,139.0000	1,203.0000	5.619	0	0	0
13/11/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	175.0000	183.0000	4.571	0	0	0
13/11/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,677.0000	2,603.0000	(2.764)	0	0	0

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13/11/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	35.0000	35.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	130.0000	115.0000	(11.538)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	327.0000	292.0000	(10.703)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,470.0000	2,550.0000	3.239	0	0	0
13/11/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	2,034.0000	1,962.0000	(3.540)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
13/11/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	158.0000	134.0000	(15.190)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	157.0000	165.0000	5.096	0	0	0
13/11/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,067.0000	1,123.0000	5.248	0	0	0
13/11/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
13/11/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,261.0000	2,190.0000	(3.140)	0	0	0
13/11/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,163.0000	4,086.0000	(1.850)	0	0	0
13/11/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
13/11/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,956.0000	7,867.0000	(1.119)	0	0	0
13/11/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,124.0000	6,045.0000	(1.290)	0	0	0
13/11/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	15.0000	5.0000	(66.667)	0	0	0
13/11/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	33.0000	33.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,976.0000	5,896.0000	(1.339)	0	0	0
13/11/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,931.0000	2,008.0000	3.988	0	0	0
13/11/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,916.0000	2,996.0000	2.743	0	0	0
13/11/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,790.0000	1,866.0000	4.246	0	0	0
13/11/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	965.0000	1,017.0000	5.389	0	0	0
13/11/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,462.0000	3,542.0000	2.311	0	0	0
13/11/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,761.0000	3,841.0000	2.127	0	0	0
13/11/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,767.0000	2,847.0000	2.891	0	0	0
13/11/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,910.0000	3,990.0000	2.046	0	0	0
13/11/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
13/11/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,600.0000	4,522.0000	(1.696)	0	0	0
13/11/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0

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13/11/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,568.0000	6,484.0000	(1.279)	0	0	0
13/11/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	161.0000	169.0000	4.969	0	0	0
13/11/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	190.0000	163.0000	(14.211)	0	0	0
13/11/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	998.0000	1,052.0000	5.411	0	0	0
13/11/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
13/11/2009	\$ / R 2010/09/13	11.70	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
13/11/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,353.0000	2,281.0000	(3.060)	0	0	0
13/11/2009	\$ / R 2010/09/13	13.70	Call	Currency Future	36.0000	36.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,260.0000	4,182.0000	(1.831)	0	0	0
13/11/2009	\$ / R 2010/09/13	6.75	Put	Currency Future	110.0000	97.0000	(11.818)	0	0	0
13/11/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
13/11/2009	\$ / R 2010/09/13	9.75	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
13/11/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,223.0000	6,142.0000	(1.302)	0	0	0
13/11/2009	\$ / R 2010/09/13	9.75	Put	Currency Future	2,079.0000	2,008.0000	(3.415)	0	0	0
13/11/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/11/2009	\$ / R 2010/09/13	11.75	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
13/11/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
13/11/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,836.0000	1,913.0000	4.194	0	0	0
13/11/2009	\$ / R 2010/09/13	11.75	Put	Currency Future	3,969.0000	3,891.0000	(1.965)	0	0	0
13/11/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	6.75	Call	Currency Future	1,219.0000	1,285.0000	5.414	0	0	0
13/11/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,817.0000	2,897.0000	2.840	0	0	0
13/11/2009	\$ / R 2010/09/13	5.75	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
13/11/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,124.0000	2,205.0000	3.814	0	0	0
13/11/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,552.0000	8,465.0000	(1.017)	0	0	0
13/11/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	\$ / R 2010/09/13	15.70	Put	Currency Future	7,857.0000	7,767.0000	(1.145)	0	0	0
13/11/2009	\$ / R 2010/09/13	15.70	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
13/11/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,811.0000	3,891.0000	2.099	0	0	0
13/11/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,537.0000	2,464.0000	(2.877)	0	0	0
13/11/2009	\$ / R 2010/09/13	11.70	Put	Currency Future	3,920.0000	3,843.0000	(1.964)	0	0	0
13/11/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
13/11/2009	\$ / R 2010/09/13	13.70	Put	Currency Future	5,877.0000	5,798.0000	(1.344)	0	0	0
13/11/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,204.0000	8,116.0000	(1.073)	0	0	0
13/11/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,105.0000	8,016.0000	(1.098)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,114.0000	3,194.0000	2.569	0	0	0
13/11/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,110.0000	4,189.0000	1.922	0	0	0
13/11/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,927.0000	5,847.0000	(1.350)	0	0	0
13/11/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	36.0000	36.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,906.0000	7,817.0000	(1.126)	0	0	0
13/11/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.20	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
13/11/2009	\$ / R	2010/09/13	10.35	Put	Currency Future	2,630.0000	2,557.0000	(2.776)	0	0	0
13/11/2009	\$ / R	2010/09/13	10.35	Call	Currency Future	139.0000	145.0000	4.317	0	0	0
13/11/2009	\$ / R	2010/09/13	12.35	Put	Currency Future	4,551.0000	4,474.0000	(1.692)	0	0	0
13/11/2009	\$ / R	2010/09/13	14.35	Put	Currency Future	6,519.0000	6,435.0000	(1.289)	0	0	0
13/11/2009	\$ / R	2010/09/13	14.35	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.35	Put	Currency Future	305.0000	271.0000	(11.148)	0	0	0
13/11/2009	\$ / R	2010/09/13	7.35	Call	Currency Future	814.0000	859.0000	5.528	0	0	0
13/11/2009	\$ / R	2010/09/13	6.35	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
13/11/2009	\$ / R	2010/09/13	4.35	Call	Currency Future	3,512.0000	3,592.0000	2.278	0	0	0
13/11/2009	\$ / R	2010/09/13	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R	2010/09/13	5.35	Call	Currency Future	2,519.0000	2,600.0000	3.216	0	0	0
13/11/2009	\$ / R	2010/09/13	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	\$ / R	2010/09/13	6.35	Call	Currency Future	1,561.0000	1,635.0000	4.741	0	0	0
13/11/2009	\$ / R	2010/09/13	16.35	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
13/11/2009	\$ / R	2010/09/13	16.35	Put	Currency Future	8,502.0000	8,415.0000	(1.023)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.35	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
13/11/2009	\$ / R	2010/09/13	14.20	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/11/2009	\$ / R	2010/09/13	14.20	Put	Currency Future	6,371.0000	6,288.0000	(1.303)	0	0	0
13/11/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
13/11/2009	\$ / R	2010/09/13	16.20	Put	Currency Future	8,353.0000	8,265.0000	(1.054)	0	0	0
13/11/2009	\$ / R	2010/09/13	12.20	Put	Currency Future	4,405.0000	4,328.0000	(1.748)	0	0	0
13/11/2009	\$ / R	2010/12/13			Currency Future	7.9849	8.0660	1.016	0.0000	0.0000	416
13/11/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	485.0000	519.0000	7.010	0	0	0
13/11/2009	\$ / R	2010/12/13	8.35	Put	Currency Future	905.0000	861.0000	(4.862)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.35	Call	Currency Future	540.0000	577.0000	6.852	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
13/11/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	696.0000	742.0000	6.609	0	0	0
13/11/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	512.0000	547.0000	6.836	0	0	0
13/11/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	870.0000	827.0000	(4.943)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	768.0000	729.0000	(5.078)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	555.0000	593.0000	6.847	0	0	0
13/11/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	611.0000	576.0000	(5.728)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	603.0000	645.0000	6.965	0	0	0
13/11/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	587.0000	627.0000	6.814	0	0	0
13/11/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	802.0000	761.0000	(5.112)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	620.0000	663.0000	6.935	0	0	0
13/11/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	571.0000	610.0000	6.830	0	0	0
13/11/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	581.0000	547.0000	(5.852)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	735.0000	697.0000	(5.170)	0	0	0
13/11/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	716.0000	763.0000	6.564	0	0	0
13/11/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	656.0000	701.0000	6.860	0	0	0
13/11/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	672.0000	635.0000	(5.506)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	526.0000	562.0000	6.844	0	0	0
13/11/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	836.0000	794.0000	(5.024)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	941.0000	896.0000	(4.782)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	977.0000	931.0000	(4.708)	0	0	0
13/11/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	676.0000	721.0000	6.657	0	0	0
13/11/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	473.0000	505.0000	6.765	0	0	117
13/11/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	641.0000	605.0000	(5.616)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	703.0000	666.0000	(5.263)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,050.0000	1,003.0000	(4.476)	0	0	0
13/11/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/11/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	638.0000	682.0000	6.897	0	0	0
13/11/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,088.0000	1,039.0000	(4.504)	0	0	0
13/11/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,616.0000	1,690.0000	4.579	0	0	0
13/11/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
13/11/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	264.0000	242.0000	(8.333)	0	0	0
13/11/2009	\$ / R	2010/12/13	10.20	Call	Currency Future	228.0000	238.0000	4.386	0	0	0
13/11/2009	\$ / R	2010/12/13	10.20	Put	Currency Future	2,443.0000	2,372.0000	(2.906)	0	0	0
13/11/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	248.0000	258.0000	4.032	0	0	0
13/11/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,327.0000	4,251.0000	(1.756)	0	0	0
13/11/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	8,101.0000	8,017.0000	(1.037)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
13/11/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
13/11/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,178.0000	1,243.0000	5.518	0	0	0
13/11/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,291.0000	1,358.0000	5.190	0	0	0
13/11/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,049.0000	1,108.0000	5.624	0	0	0
13/11/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,130.0000	6,051.0000	(1.289)	0	0	0
13/11/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	498.0000	533.0000	7.028	0	0	0
13/11/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
13/11/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
13/11/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,013.0000	967.0000	(4.541)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,424.0000	4,347.0000	(1.741)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,277.0000	6,198.0000	(1.259)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
13/11/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,375.0000	6,297.0000	(1.224)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,836.0000	1,912.0000	4.139	0	0	0
13/11/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	933.0000	988.0000	5.895	0	0	0
13/11/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,534.0000	2,463.0000	(2.802)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.35	Put	Currency Future	326.0000	301.0000	(7.669)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,348.0000	8,263.0000	(1.018)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.35	Call	Currency Future	961.0000	1,017.0000	5.827	0	0	0
13/11/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
13/11/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,659.0000	1,733.0000	4.461	0	0	0
13/11/2009	\$ / R 2010/12/13	6.35	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
13/11/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.35	Call	Currency Future	214.0000	224.0000	4.673	0	0	0
13/11/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
13/11/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,604.0000	2,684.0000	3.072	0	0	0
13/11/2009	\$ / R 2010/12/13	10.35	Put	Currency Future	2,579.0000	2,508.0000	(2.753)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,249.0000	8,165.0000	(1.018)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,972.0000	2,050.0000	3.955	0	0	0
13/11/2009	\$ / R 2010/12/13	12.35	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
13/11/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	13.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,591.0000	3,672.0000	2.256	0	0	0
13/11/2009	\$ / R 2010/12/13	12.35	Put	Currency Future	4,472.0000	4,395.0000	(1.722)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,790.0000	3,871.0000	2.137	0	0	0
13/11/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,948.0000	3,029.0000	2.748	0	0	0
13/11/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	218.0000	229.0000	5.046	0	0	0
13/11/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	8,397.0000	8,312.0000	(1.012)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,183.0000	4,106.0000	(1.841)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	348.0000	322.0000	(7.471)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.35	Call	Currency Future	1,703.0000	1,777.0000	4.345	0	0	0
13/11/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,801.0000	2,881.0000	2.856	0	0	0
13/11/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,555.0000	2,635.0000	3.131	0	0	0
13/11/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	989.0000	1,046.0000	5.763	0	0	0
13/11/2009	\$ / R 2010/12/13	16.35	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	209.0000	190.0000	(9.091)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.35	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
13/11/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,144.0000	1,206.0000	5.420	0	0	0
13/11/2009	\$ / R 2010/12/13	14.35	Put	Currency Future	6,424.0000	6,346.0000	(1.214)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,308.0000	2,237.0000	(3.076)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	304.0000	280.0000	(7.895)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.35	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	243.0000	253.0000	4.115	0	0	0
13/11/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,019.0000	1,077.0000	5.692	0	0	0
13/11/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,691.0000	3,772.0000	2.195	0	0	0
13/11/2009	\$ / R 2010/12/13	4.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,791.0000	1,867.0000	4.243	0	0	0
13/11/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,989.0000	4,070.0000	2.031	0	0	0
13/11/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	62.0000	56.0000	(9.677)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	284.0000	261.0000	(8.099)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,488.0000	2,417.0000	(2.854)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,747.0000	1,822.0000	4.293	0	0	0
13/11/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	223.0000	233.0000	4.484	0	0	0
13/11/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,702.0000	2,782.0000	2.961	0	0	0
13/11/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,376.0000	4,299.0000	(1.760)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	110.0000	115.0000	4.545	0	0	0
13/11/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,998.0000	3,078.0000	2.668	0	0	0
13/11/2009	\$ / R 2010/12/13	4.35	Call	Currency Future	3,641.0000	3,722.0000	2.225	0	0	0
13/11/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,751.0000	2,832.0000	2.944	0	0	0
13/11/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.35	Call	Currency Future	2,653.0000	2,733.0000	3.015	0	0	0
13/11/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,740.0000	3,821.0000	2.166	0	0	0
13/11/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,019.0000	2,098.0000	3.913	0	0	0
13/11/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,231.0000	4,154.0000	(1.820)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
13/11/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,179.0000	6,100.0000	(1.279)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	210.0000	220.0000	4.762	0	0	0
13/11/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,904.0000	7,820.0000	(1.063)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,151.0000	8,066.0000	(1.043)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,625.0000	2,554.0000	(2.705)	0	0	0
13/11/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
13/11/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	264.0000	276.0000	4.545	0	0	0
13/11/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	156.0000	142.0000	(8.974)	0	0	0
13/11/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,137.0000	4,219.0000	1.982	0	0	0
13/11/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
13/11/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
13/11/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,146.0000	3,226.0000	2.543	0	0	0
13/11/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,326.0000	6,248.0000	(1.233)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,164.0000	2,244.0000	3.697	0	0	0
13/11/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	31.0000	27.0000	(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
13/11/2009	\$ / R	2010/12/13	4.05	Call	Currency Future	3,939.0000	4,020.0000	2.056	0	0	0
13/11/2009	\$ / R	2010/12/13	4.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,218.0000	2,148.0000	(3.156)	0	0	0
13/11/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,496.0000	8,411.0000	(1.000)	0	0	0
13/11/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
13/11/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
13/11/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,353.0000	2,282.0000	(3.017)	0	0	0
13/11/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,087.0000	4,010.0000	(1.884)	0	0	0
13/11/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	238.0000	248.0000	4.202	0	0	0
13/11/2009	\$ / R	2010/12/13	13.95	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
13/11/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	227.0000	207.0000	(8.811)	0	0	0
13/11/2009	\$ / R	2010/12/13	13.95	Put	Currency Future	6,032.0000	5,953.0000	(1.310)	0	0	0
13/11/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,523.0000	6,444.0000	(1.211)	0	0	0
13/11/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	253.0000	264.0000	4.348	0	0	0
13/11/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	8,003.0000	7,918.0000	(1.062)	0	0	0
13/11/2009	\$ / R	2010/12/13	15.95	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
13/11/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
13/11/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	180.0000	165.0000	(8.333)	0	0	0
13/11/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,215.0000	1,281.0000	5.432	0	0	0
13/11/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
13/11/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
13/11/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,568.0000	4,492.0000	(1.664)	0	0	0
13/11/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,298.0000	8,214.0000	(1.012)	0	0	0
13/11/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	81.0000	74.0000	(8.642)	0	0	0
13/11/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	906.0000	960.0000	5.960	0	0	0
13/11/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,038.0000	4,120.0000	2.031	0	0	0
13/11/2009	\$ / R	2010/12/13	4.95	Call	Currency Future	3,047.0000	3,128.0000	2.658	0	0	0
13/11/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,926.0000	2,003.0000	3.998	0	0	0
13/11/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	371.0000	344.0000	(7.278)	0	0	0
13/11/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
13/11/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	205.0000	216.0000	5.366	0	0	0
13/11/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,067.0000	2,147.0000	3.870	0	0	0
13/11/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,112.0000	1,173.0000	5.486	0	0	0
13/11/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,670.0000	2,600.0000	(2.622)	0	0	0
13/11/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,542.0000	3,623.0000	2.287	0	0	0
13/11/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,899.0000	2,979.0000	2.760	0	0	0
13/11/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,446.0000	8,362.0000	(0.995)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,473.0000	6,395.0000	(1.205)	0	0	0
13/11/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,934.0000	5,855.0000	(1.331)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,889.0000	3,970.0000	2.083	0	0	0
13/11/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,520.0000	4,444.0000	(1.681)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
13/11/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
13/11/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,991.0000	3,915.0000	(1.904)	0	0	0
13/11/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,129.0000	2,060.0000	(3.241)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,716.0000	2,646.0000	(2.577)	0	0	0
13/11/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	126.0000	131.0000	3.968	0	0	0
13/11/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	102.0000	107.0000	4.902	0	0	0
13/11/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,617.0000	4,541.0000	(1.646)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	193.0000	177.0000	(8.290)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
13/11/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,572.0000	6,493.0000	(1.202)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	201.0000	212.0000	5.473	0	0	0
13/11/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,545.0000	8,461.0000	(0.983)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	395.0000	367.0000	(7.089)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,136.0000	4,058.0000	(1.886)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,264.0000	2,192.0000	(3.180)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
13/11/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,492.0000	3,573.0000	2.320	0	0	0
13/11/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,081.0000	6,002.0000	(1.299)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,506.0000	2,586.0000	3.192	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
13/11/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	880.0000	933.0000	6.023	0	0	0
13/11/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,052.0000	7,967.0000	(1.056)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,574.0000	1,647.0000	4.638	0	0	0
13/11/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/11/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,200.0000	8,115.0000	(1.037)	0	0	0
13/11/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,228.0000	6,149.0000	(1.268)	0	0	0
13/11/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
13/11/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,279.0000	4,202.0000	(1.799)	0	0	0
13/11/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,881.0000	1,957.0000	4.040	0	0	0
13/11/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/11/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,850.0000	2,930.0000	2.807	0	0	0
13/11/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
13/11/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,080.0000	1,140.0000	5.556	0	0	0
13/11/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	245.0000	224.0000	(8.571)	0	0	0
13/11/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
13/11/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,398.0000	2,327.0000	(2.961)	0	0	0
13/11/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	233.0000	243.0000	4.292	0	0	0
13/11/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,840.0000	3,921.0000	2.109	0	0	0
13/11/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	4,039.0000	3,962.0000	(1.906)	0	0	0
13/11/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	2,174.0000	2,104.0000	(3.220)	0	0	0
13/11/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
13/11/2009	\$ / R 2010/12/13	15.90	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/11/2009	\$ / R 2010/12/13	15.90	Put	Currency Future	7,953.0000	7,869.0000	(1.056)	0	0	0
13/11/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	5,983.0000	5,904.0000	(1.320)	0	0	0
13/11/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	258.0000	270.0000	4.651	0	0	0
13/11/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
13/11/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,252.0000	1,319.0000	5.351	0	0	0
13/11/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	167.0000	153.0000	(8.383)	0	0	0
13/11/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,096.0000	3,177.0000	2.616	0	0	0
13/11/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,088.0000	4,169.0000	1.981	0	0	0
13/11/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,116.0000	2,195.0000	3.733	0	0	0
13/11/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14			Currency Future	12.3697	12.5439	1.408	12.5000	12.4700	39,404
13/11/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,981.0000	6,807.0000	(2.492)	0	0	0
13/11/2009	£ / R	2009/12/14	11.70	Put	Currency Future	74.0000	49.0000	(33.784)	0	0	0
13/11/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,484.0000	3,311.0000	(4.966)	0	0	0
13/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2009/12/14	14.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/11/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,071.0000	3,245.0000	5.666	0	0	0
13/11/2009	£ / R	2009/12/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.25	Put	Currency Future	221.0000	161.0000	(27.149)	0	0	0
13/11/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,420.0000	3,594.0000	5.088	0	0	0
13/11/2009	£ / R	2009/12/14	18.75	Put	Currency Future	6,381.0000	6,207.0000	(2.727)	0	0	0
13/11/2009	£ / R	2009/12/14	12.85	Call	Currency Future	133.0000	173.0000	30.075	0	0	0
13/11/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	12.05	Put	Currency Future	152.0000	108.0000	(28.947)	0	0	0
13/11/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,120.0000	4,294.0000	4.223	0	0	0
13/11/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,442.0000	2,270.0000	(7.043)	0	0	0
13/11/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,171.0000	3,344.0000	5.456	0	0	0
13/11/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,872.0000	3,045.0000	6.024	0	0	0
13/11/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.25	Call	Currency Future	340.0000	455.0000	33.824	0	0	0
13/11/2009	£ / R	2009/12/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.75	Put	Currency Future	4,382.0000	4,208.0000	(3.971)	0	0	0
13/11/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,980.0000	8,806.0000	(1.938)	0	0	0
13/11/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,281.0000	7,107.0000	(2.390)	0	0	0
13/11/2009	£ / R	2009/12/14	12.15	Call	Currency Future	403.0000	526.0000	30.521	0	0	0
13/11/2009	£ / R	2009/12/14	12.70	Put	Currency Future	497.0000	373.0000	(24.950)	0	0	0
13/11/2009	£ / R	2009/12/14	11.85	Put	Currency Future	102.0000	70.0000	(31.373)	0	0	0
13/11/2009	£ / R	2009/12/14	17.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,739.0000	2,566.0000	(6.316)	0	0	0
13/11/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	9.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R	2009/12/14	19.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/11/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,280.0000	9,106.0000	(1.875)	0	0	0
13/11/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,931.0000	5,757.0000	(2.934)	0	0	0
13/11/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,523.0000	2,696.0000	6.857	0	0	0
13/11/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,682.0000	4,508.0000	(3.716)	0	0	0
13/11/2009	£ / R	2009/12/14	16.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,640.0000	2,467.0000	(6.553)	0	0	0
13/11/2009	£ / R	2009/12/14	10.20	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
13/11/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,930.0000	8,756.0000	(1.948)	0	0	0
13/11/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,720.0000	4,894.0000	3.686	0	0	0
13/11/2009	£ / R	2009/12/14	18.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.00	Put	Currency Future	737.0000	594.0000	(19.403)	0	0	0
13/11/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,672.0000	2,846.0000	6.512	0	0	0
13/11/2009	£ / R	2009/12/14	9.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,689.0000	2,517.0000	(6.396)	0	0	0
13/11/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,180.0000	9,006.0000	(1.895)	0	0	0
13/11/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,343.0000	2,172.0000	(7.298)	0	0	0
13/11/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,175.0000	2,348.0000	7.954	0	0	0
13/11/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,076.0000	2,249.0000	8.333	0	0	0
13/11/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.00	Call	Currency Future	107.0000	138.0000	28.972	0	0	0
13/11/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,982.0000	4,808.0000	(3.493)	0	0	0
13/11/2009	£ / R	2009/12/14	9.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	£ / R	2009/12/14	12.95	Call	Currency Future	115.0000	149.0000	29.565	0	0	0
13/11/2009	£ / R	2009/12/14	11.85	Call	Currency Future	621.0000	764.0000	23.027	0	0	0
13/11/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,883.0000	3,709.0000	(4.481)	0	0	0
13/11/2009	£ / R	2009/12/14	15.00	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2009/12/14	9.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	£ / R	2009/12/14	10.30	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/11/2009	£ / R	2009/12/14	9.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.35	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
13/11/2009	£ / R	2009/12/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R 2009/12/14	12.15	Put	Currency Future	184.0000	132.0000	(28.261)	0	0	0
13/11/2009	£ / R 2009/12/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	12.50	Put	Currency Future	356.0000	255.0000	(28.371)	0	0	0
13/11/2009	£ / R 2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	20.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,838.0000	2,665.0000	(6.096)	0	0	0
13/11/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,196.0000	1,363.0000	13.963	0	0	0
13/11/2009	£ / R 2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	18.50	Put	Currency Future	6,131.0000	5,957.0000	(2.838)	0	0	0
13/11/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,027.0000	2,199.0000	8.485	0	0	0
13/11/2009	£ / R 2009/12/14	11.70	Call	Currency Future	744.0000	893.0000	20.027	0	0	0
13/11/2009	£ / R 2009/12/14	16.30	Put	Currency Future	3,933.0000	3,759.0000	(4.424)	0	0	0
13/11/2009	£ / R 2009/12/14	12.50	Call	Currency Future	225.0000	299.0000	32.889	0	0	0
13/11/2009	£ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	20.25	Put	Currency Future	7,881.0000	7,706.0000	(2.221)	0	0	0
13/11/2009	£ / R 2009/12/14	9.45	Call	Currency Future	2,921.0000	3,095.0000	5.957	0	0	0
13/11/2009	£ / R 2009/12/14	15.10	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/11/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,830.0000	8,656.0000	(1.971)	0	0	0
13/11/2009	£ / R 2009/12/14	9.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	20.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	12.85	Put	Currency Future	613.0000	479.0000	(21.860)	0	0	0
13/11/2009	£ / R 2009/12/14	10.35	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/11/2009	£ / R 2009/12/14	10.70	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
13/11/2009	£ / R 2009/12/14	17.45	Put	Currency Future	5,082.0000	4,908.0000	(3.424)	0	0	0
13/11/2009	£ / R 2009/12/14	15.20	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/11/2009	£ / R 2009/12/14	11.20	Put	Currency Future	26.0000	19.0000	(26.923)	0	0	0
13/11/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,931.0000	6,757.0000	(2.510)	0	0	0
13/11/2009	£ / R 2009/12/14	19.95	Put	Currency Future	7,581.0000	7,406.0000	(2.308)	0	0	0
13/11/2009	£ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	20.75	Put	Currency Future	8,380.0000	8,206.0000	(2.076)	0	0	0
13/11/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,053.0000	1,219.0000	15.764	0	0	0
13/11/2009	£ / R 2009/12/14	10.70	Call	Currency Future	1,682.0000	1,853.0000	10.166	0	0	0
13/11/2009	£ / R 2009/12/14	12.20	Call	Currency Future	371.0000	490.0000	32.075	0	0	0
13/11/2009	£ / R 2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	12.95	Put	Currency Future	695.0000	555.0000	(20.144)	0	0	0
13/11/2009	£ / R 2009/12/14	21.85	Put	Currency Future	9,480.0000	9,306.0000	(1.835)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,680.0000	8,506.0000	(2.005)	0	0	0
13/11/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.70	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
13/11/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,832.0000	4,658.0000	(3.601)	0	0	0
13/11/2009	£ / R	2009/12/14	15.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	£ / R	2009/12/14	15.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	20.50	Put	Currency Future	8,131.0000	7,956.0000	(2.152)	0	0	0
13/11/2009	£ / R	2009/12/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,770.0000	4,944.0000	3.648	0	0	0
13/11/2009	£ / R	2009/12/14	17.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,331.0000	7,157.0000	(2.373)	0	0	0
13/11/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,681.0000	6,507.0000	(2.604)	0	0	0
13/11/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,081.0000	6,907.0000	(2.457)	0	0	0
13/11/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,235.0000	3,062.0000	(5.348)	0	0	0
13/11/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,831.0000	6,657.0000	(2.547)	0	0	0
13/11/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/11/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,420.0000	4,594.0000	3.937	0	0	0
13/11/2009	£ / R	2009/12/14	16.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,937.0000	2,764.0000	(5.890)	0	0	0
13/11/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,584.0000	3,410.0000	(4.855)	0	0	0
13/11/2009	£ / R	2009/12/14	18.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.70	Call	Currency Future	167.0000	217.0000	29.940	0	0	0
13/11/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,573.0000	2,746.0000	6.724	0	0	0
13/11/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,086.0000	2,913.0000	(5.606)	0	0	0
13/11/2009	£ / R	2009/12/14	15.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	10.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/11/2009	£ / R	2009/12/14	19.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.50	Put	Currency Future	4,133.0000	3,959.0000	(4.210)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R 2009/12/14	9.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	£ / R 2009/12/14	15.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R 2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,245.0000	2,074.0000	(7.617)	0	0	0
13/11/2009	£ / R 2009/12/14	17.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	£ / R 2009/12/14	17.95	Put	Currency Future	5,581.0000	5,407.0000	(3.118)	0	0	0
13/11/2009	£ / R 2009/12/14	11.80	Call	Currency Future	661.0000	806.0000	21.936	0	0	0
13/11/2009	£ / R 2009/12/14	8.50	Call	Currency Future	3,870.0000	4,044.0000	4.496	0	0	0
13/11/2009	£ / R 2009/12/14	12.20	Put	Currency Future	201.0000	146.0000	(27.363)	0	0	0
13/11/2009	£ / R 2009/12/14	12.75	Call	Currency Future	154.0000	201.0000	30.519	0	0	0
13/11/2009	£ / R 2009/12/14	11.45	Put	Currency Future	42.0000	29.0000	(30.952)	0	0	0
13/11/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,021.0000	3,195.0000	5.760	0	0	0
13/11/2009	£ / R 2009/12/14	14.65	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
13/11/2009	£ / R 2009/12/14	20.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	12.75	Put	Currency Future	535.0000	407.0000	(23.925)	0	0	0
13/11/2009	£ / R 2009/12/14	9.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,294.0000	2,123.0000	(7.454)	0	0	0
13/11/2009	£ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	7.90	Call	Currency Future	4,470.0000	4,644.0000	3.893	0	0	0
13/11/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	12.40	Put	Currency Future	292.0000	213.0000	(27.055)	0	0	0
13/11/2009	£ / R 2009/12/14	19.55	Put	Currency Future	7,181.0000	7,007.0000	(2.423)	0	0	0
13/11/2009	£ / R 2009/12/14	7.85	Call	Currency Future	4,520.0000	4,694.0000	3.850	0	0	0
13/11/2009	£ / R 2009/12/14	13.85	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
13/11/2009	£ / R 2009/12/14	11.80	Put	Currency Future	92.0000	62.0000	(32.609)	0	0	0
13/11/2009	£ / R 2009/12/14	12.40	Call	Currency Future	262.0000	357.0000	36.260	0	0	0
13/11/2009	£ / R 2009/12/14	10.45	Call	Currency Future	1,928.0000	2,100.0000	8.921	0	0	0
13/11/2009	£ / R 2009/12/14	9.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,590.0000	2,418.0000	(6.641)	0	0	0
13/11/2009	£ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	11.45	Call	Currency Future	962.0000	1,123.0000	16.736	0	0	0
13/11/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,981.0000	5,807.0000	(2.909)	0	0	0
13/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,515.0000	1,349.0000	(10.957)	0	0	0
13/11/2009	£ / R 2009/12/14	16.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R 2009/12/14	11.75	Put	Currency Future	82.0000	56.0000	(31.707)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,100.0000	1,267.0000	15.182	0	0	0
13/11/2009	£ / R	2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	10.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,535.0000	1,705.0000	11.075	0	0	0
13/11/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,196.0000	2,026.0000	(7.741)	0	0	0
13/11/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,274.0000	2,448.0000	7.652	0	0	0
13/11/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,833.0000	3,660.0000	(4.513)	0	0	0
13/11/2009	£ / R	2009/12/14	11.75	Call	Currency Future	702.0000	849.0000	20.940	0	0	0
13/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	80.0000	103.0000	28.750	0	0	0
13/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,045.0000	889.0000	(14.928)	0	0	0
13/11/2009	£ / R	2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.35	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
13/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
13/11/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,831.0000	7,656.0000	(2.235)	0	0	0
13/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,091.0000	933.0000	(14.482)	0	0	0
13/11/2009	£ / R	2009/12/14	11.55	Call	Currency Future	873.0000	1,028.0000	17.755	0	0	0
13/11/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,482.0000	4,308.0000	(3.882)	0	0	0
13/11/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,611.0000	1,444.0000	(10.366)	0	0	0
13/11/2009	£ / R	2009/12/14	20.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.95	Call	Currency Future	544.0000	681.0000	25.184	0	0	0
13/11/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,423.0000	2,597.0000	7.181	0	0	0
13/11/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,000.0000	845.0000	(15.500)	0	0	0
13/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	910.0000	759.0000	(16.593)	0	0	0
13/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	65.0000	83.0000	27.692	0	0	0
13/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,184.0000	1,023.0000	(13.598)	0	0	0
13/11/2009	£ / R	2009/12/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,170.0000	4,344.0000	4.173	0	0	0
13/11/2009	£ / R	2009/12/14	11.95	Put	Currency Future	125.0000	87.0000	(30.400)	0	0	0
13/11/2009	£ / R	2009/12/14	13.30	Call	Currency Future	70.0000	89.0000	27.143	0	0	0
13/11/2009	£ / R	2009/12/14	12.60	Put	Currency Future	424.0000	308.0000	(27.358)	0	0	0
13/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	61.0000	77.0000	26.230	0	0	0
13/11/2009	£ / R	2009/12/14	11.30	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0
13/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	53.0000	67.0000	26.415	0	0	0
13/11/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,987.0000	2,814.0000	(5.792)	0	0	0
13/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,805.0000	1,636.0000	(9.363)	0	0	0
13/11/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,831.0000	5,657.0000	(2.984)	0	0	0
13/11/2009	£ / R	2009/12/14	12.55	Call	Currency Future	209.0000	272.0000	30.144	0	0	0
13/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	44.0000	55.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,531.0000	7,356.0000	(2.324)	0	0	0
13/11/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,781.0000	7,606.0000	(2.249)	0	0	0
13/11/2009	£ / R	2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.60	Call	Currency Future	194.0000	252.0000	29.897	0	0	0
13/11/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,070.0000	4,244.0000	4.275	0	0	0
13/11/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,430.0000	9,256.0000	(1.845)	0	0	0
13/11/2009	£ / R	2009/12/14	10.85	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
13/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
13/11/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.80	Put	Currency Future	574.0000	442.0000	(22.997)	0	0	0
13/11/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,431.0000	7,256.0000	(2.355)	0	0	0
13/11/2009	£ / R	2009/12/14	14.95	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	10.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,081.0000	7,906.0000	(2.166)	0	0	0
13/11/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,331.0000	5,157.0000	(3.264)	0	0	0
13/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	823.0000	675.0000	(17.983)	0	0	0
13/11/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,481.0000	5,307.0000	(3.175)	0	0	0
13/11/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,431.0000	5,257.0000	(3.204)	0	0	0
13/11/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,231.0000	7,057.0000	(2.406)	0	0	0
13/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
13/11/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,081.0000	5,907.0000	(2.861)	0	0	0
13/11/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,878.0000	2,051.0000	9.212	0	0	0
13/11/2009	£ / R	2009/12/14	12.35	Put	Currency Future	263.0000	195.0000	(25.856)	0	0	0
13/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,324.0000	1,161.0000	(12.311)	0	0	0
13/11/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.05	Call	Currency Future	472.0000	601.0000	27.331	0	0	0
13/11/2009	£ / R	2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,731.0000	5,557.0000	(3.036)	0	0	0
13/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,689.0000	2,517.0000	(6.396)	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
13/11/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.45	Call	Currency Future	243.0000	327.0000	34.568	0	0	0
13/11/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,330.0000	9,156.0000	(1.865)	0	0	0
13/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,324.0000	1,161.0000	(12.311)	0	0	0
13/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,277.0000	1,115.0000	(12.686)	0	0	0
13/11/2009	£ / R	2009/12/14	12.80	Call	Currency Future	143.0000	186.0000	30.070	0	0	0
13/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,294.0000	2,123.0000	(7.454)	0	0	0
13/11/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,292.0000	1,460.0000	13.003	0	0	0
13/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
13/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	86.0000	111.0000	29.070	0	0	0
13/11/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,431.0000	6,257.0000	(2.706)	0	0	0
13/11/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,970.0000	4,144.0000	4.383	0	0	0
13/11/2009	£ / R	2009/12/14	14.75	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,030.0000	8,856.0000	(1.927)	0	0	0
13/11/2009	£ / R	2009/12/14	11.65	Put	Currency Future	66.0000	44.0000	(33.333)	0	0	0
13/11/2009	£ / R	2009/12/14	13.55	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
13/11/2009	£ / R	2009/12/14	10.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	92.0000	119.0000	29.348	0	0	0
13/11/2009	£ / R	2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,393.0000	2,221.0000	(7.188)	0	0	0
13/11/2009	£ / R	2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,772.0000	2,946.0000	6.277	0	0	0
13/11/2009	£ / R	2009/12/14	12.45	Put	Currency Future	323.0000	233.0000	(27.864)	0	0	0
13/11/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,389.0000	1,558.0000	12.167	0	0	0
13/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	80.0000	103.0000	28.750	0	0	0
13/11/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,381.0000	7,207.0000	(2.357)	0	0	0
13/11/2009	£ / R	2009/12/14	20.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
13/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
13/11/2009	£ / R	2009/12/14	9.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,335.0000	3,162.0000	(5.187)	0	0	0
13/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,515.0000	1,349.0000	(10.957)	0	0	0
13/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
13/11/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,931.0000	7,756.0000	(2.207)	0	0	0
13/11/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,196.0000	2,026.0000	(7.741)	0	0	0
13/11/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,731.0000	6,557.0000	(2.585)	0	0	0
13/11/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,083.0000	3,909.0000	(4.262)	0	0	0
13/11/2009	£ / R	2009/12/14	11.60	Put	Currency Future	59.0000	39.0000	(33.898)	0	0	0
13/11/2009	£ / R	2009/12/14	11.90	Put	Currency Future	113.0000	78.0000	(30.973)	0	0	0
13/11/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,281.0000	5,107.0000	(3.295)	0	0	0
13/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,756.0000	1,588.0000	(9.567)	0	0	0
13/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,419.0000	1,255.0000	(11.557)	0	0	0
13/11/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,380.0000	9,206.0000	(1.855)	0	0	0
13/11/2009	£ / R	2009/12/14	17.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,033.0000	3,859.0000	(4.314)	0	0	0
13/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
13/11/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.90	Call	Currency Future	582.0000	722.0000	24.055	0	0	0
13/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,277.0000	1,115.0000	(12.686)	0	0	0
13/11/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,530.0000	9,356.0000	(1.826)	0	0	0
13/11/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,370.0000	3,544.0000	5.163	0	0	0
13/11/2009	£ / R	2009/12/14	11.50	Call	Currency Future	917.0000	1,076.0000	17.339	0	0	0
13/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
13/11/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,381.0000	5,207.0000	(3.234)	0	0	0
13/11/2009	£ / R	2009/12/14	15.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,611.0000	1,444.0000	(10.366)	0	0	0
13/11/2009	£ / R	2009/12/14	16.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,245.0000	2,074.0000	(7.617)	0	0	0
13/11/2009	£ / R	2009/12/14	11.60	Call	Currency Future	829.0000	983.0000	18.577	0	0	0
13/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
13/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	654.0000	516.0000	(21.101)	0	0	0
13/11/2009	£ / R	2009/12/14	11.00	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
13/11/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,285.0000	3,112.0000	(5.266)	0	0	0
13/11/2009	£ / R	2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.05	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,932.0000	4,758.0000	(3.528)	0	0	0
13/11/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,031.0000	5,857.0000	(2.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,182.0000	5,007.0000	(3.377)	0	0	0
13/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,730.0000	8,556.0000	(1.993)	0	0	0
13/11/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,231.0000	5,057.0000	(3.326)	0	0	0
13/11/2009	£ / R	2009/12/14	12.00	Put	Currency Future	138.0000	97.0000	(29.710)	0	0	0
13/11/2009	£ / R	2009/12/14	12.55	Put	Currency Future	389.0000	278.0000	(28.535)	0	0	0
13/11/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,374.0000	2,547.0000	7.287	0	0	0
13/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,184.0000	1,023.0000	(13.598)	0	0	0
13/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	910.0000	759.0000	(16.593)	0	0	0
13/11/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,385.0000	3,211.0000	(5.140)	0	0	0
13/11/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,320.0000	3,494.0000	5.241	0	0	0
13/11/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,434.0000	3,261.0000	(5.038)	0	0	0
13/11/2009	£ / R	2009/12/14	10.80	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
13/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,805.0000	1,636.0000	(9.363)	0	0	0
13/11/2009	£ / R	2009/12/14	11.10	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
13/11/2009	£ / R	2009/12/14	16.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.00	Call	Currency Future	507.0000	641.0000	26.430	0	0	0
13/11/2009	£ / R	2009/12/14	12.35	Call	Currency Future	283.0000	388.0000	37.102	0	0	0
13/11/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,230.0000	1,069.0000	(13.089)	0	0	0
13/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	123.0000	160.0000	30.081	0	0	0
13/11/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,632.0000	4,458.0000	(3.756)	0	0	0
13/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	53.0000	67.0000	26.415	0	0	0
13/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	866.0000	717.0000	(17.206)	0	0	0
13/11/2009	£ / R	2009/12/14	15.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	10.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,881.0000	5,707.0000	(2.959)	0	0	0
13/11/2009	£ / R	2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	20.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,031.0000	6,857.0000	(2.475)	0	0	0
13/11/2009	£ / R	2009/12/14	12.30	Put	Currency Future	241.0000	177.0000	(26.556)	0	0	0
13/11/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,534.0000	3,361.0000	(4.895)	0	0	0
13/11/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,630.0000	8,456.0000	(2.016)	0	0	0
13/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
13/11/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,622.0000	2,796.0000	6.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,031.0000	7,856.0000	(2.179)	0	0	0
13/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,732.0000	4,558.0000	(3.677)	0	0	0
13/11/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,920.0000	4,094.0000	4.439	0	0	0
13/11/2009	£ / R	2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	12.30	Call	Currency Future	311.0000	421.0000	35.370	0	0	0
13/11/2009	£ / R	2009/12/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	17.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,467.0000	1,302.0000	(11.247)	0	0	0
13/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	823.0000	675.0000	(17.983)	0	0	0
13/11/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,181.0000	8,006.0000	(2.139)	0	0	0
13/11/2009	£ / R	2009/12/14	20.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,788.0000	2,616.0000	(6.169)	0	0	0
13/11/2009	£ / R	2009/12/14	20.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,631.0000	7,456.0000	(2.293)	0	0	0
13/11/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,032.0000	4,858.0000	(3.458)	0	0	0
13/11/2009	£ / R	2009/12/14	11.65	Call	Currency Future	786.0000	938.0000	19.338	0	0	0
13/11/2009	£ / R	2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.80	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	9.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,340.0000	1,509.0000	12.612	0	0	0
13/11/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,183.0000	4,009.0000	(4.160)	0	0	0
13/11/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,829.0000	2,001.0000	9.404	0	0	0
13/11/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,481.0000	7,306.0000	(2.339)	0	0	0
13/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,563.0000	1,396.0000	(10.685)	0	0	0
13/11/2009	£ / R	2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,971.0000	3,145.0000	5.857	0	0	0
13/11/2009	£ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,631.0000	6,457.0000	(2.624)	0	0	0
13/11/2009	£ / R	2009/12/14	10.75	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
13/11/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,783.0000	3,610.0000	(4.573)	0	0	0
13/11/2009	£ / R	2009/12/14	10.55	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/11/2009	£ / R	2009/12/14	16.60	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
13/11/2009	£ / R	2009/12/14	14.20	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
13/11/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,231.0000	8,056.0000	(2.126)	0	0	0
13/11/2009	£ / R	2009/12/14	9.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,531.0000	5,357.0000	(3.146)	0	0	0
13/11/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,480.0000	8,306.0000	(2.052)	0	0	0
13/11/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,137.0000	978.0000	(13.984)	0	0	0
13/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	92.0000	119.0000	29.348	0	0	0
13/11/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,632.0000	1,803.0000	10.478	0	0	0
13/11/2009	£ / R	2009/12/14	16.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,232.0000	4,059.0000	(4.088)	0	0	0
13/11/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,853.0000	1,684.0000	(9.120)	0	0	0
13/11/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,231.0000	6,057.0000	(2.792)	0	0	0
13/11/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,977.0000	2,150.0000	8.751	0	0	0
13/11/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,481.0000	6,307.0000	(2.685)	0	0	0
13/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	57.0000	72.0000	26.316	0	0	0
13/11/2009	£ / R	2009/12/14	20.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,220.0000	4,394.0000	4.123	0	0	0
13/11/2009	£ / R	2009/12/14	11.55	Put	Currency Future	53.0000	34.0000	(35.849)	0	0	0
13/11/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,756.0000	1,588.0000	(9.567)	0	0	0
13/11/2009	£ / R	2009/12/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,007.0000	1,171.0000	16.286	0	0	0
13/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	123.0000	160.0000	30.081	0	0	0
13/11/2009	£ / R	2009/12/14	10.90	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	14.85	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
13/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	57.0000	72.0000	26.316	0	0	0
13/11/2009	£ / R	2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,822.0000	2,996.0000	6.166	0	0	0
13/11/2009	£ / R	2009/12/14	12.10	Put	Currency Future	167.0000	119.0000	(28.743)	0	0	0
13/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,631.0000	5,457.0000	(3.090)	0	0	0
13/11/2009	£ / R	2009/12/14	11.40	Put	Currency Future	37.0000	27.0000	(27.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,049.0000	1,879.0000	(8.297)	0	0	0
13/11/2009	£ / R	2009/12/14	9.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,491.0000	2,320.0000	(6.865)	0	0	0
13/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	44.0000	55.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,137.0000	978.0000	(13.984)	0	0	0
13/11/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,186.0000	3,012.0000	(5.461)	0	0	0
13/11/2009	£ / R	2009/12/14	16.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,770.0000	3,944.0000	4.615	0	0	0
13/11/2009	£ / R	2009/12/14	20.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,049.0000	1,879.0000	(8.297)	0	0	0
13/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
13/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	654.0000	516.0000	(21.101)	0	0	0
13/11/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,473.0000	2,647.0000	7.036	0	0	0
13/11/2009	£ / R	2009/12/14	14.90	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
13/11/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,130.0000	8,956.0000	(1.906)	0	0	0
13/11/2009	£ / R	2009/12/14	15.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	12.10	Call	Currency Future	437.0000	563.0000	28.833	0	0	0
13/11/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,532.0000	4,358.0000	(3.839)	0	0	0
13/11/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,370.0000	4,544.0000	3.982	0	0	0
13/11/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,036.0000	2,863.0000	(5.698)	0	0	0
13/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,000.0000	1,830.0000	(8.500)	0	0	0
13/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,541.0000	2,369.0000	(6.769)	0	0	0
13/11/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,486.0000	1,656.0000	11.440	0	0	0
13/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,541.0000	2,369.0000	(6.769)	0	0	0
13/11/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,136.0000	2,963.0000	(5.517)	0	0	0
13/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,372.0000	1,208.0000	(11.953)	0	0	0
13/11/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,983.0000	3,809.0000	(4.369)	0	0	0
13/11/2009	£ / R	2009/12/14	8.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.50	Put	Currency Future	47.0000	32.0000	(31.915)	0	0	0
13/11/2009	£ / R	2009/12/14	20.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,520.0000	3,694.0000	4.943	0	0	0
13/11/2009	£ / R	2009/12/14	16.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	10.95	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
13/11/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,020.0000	4,194.0000	4.328	0	0	0
13/11/2009	£ / R	2009/12/14	16.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,582.0000	4,408.0000	(3.797)	0	0	0
13/11/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,132.0000	4,957.0000	(3.410)	0	0	0
13/11/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,583.0000	1,754.0000	10.802	0	0	0
13/11/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,981.0000	7,806.0000	(2.193)	0	0	0
13/11/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	41.0000	52.0000	26.829	0	0	0
13/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	41.0000	52.0000	26.829	0	0	0
13/11/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,820.0000	3,994.0000	4.555	0	0	0
13/11/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,581.0000	6,407.0000	(2.644)	0	0	0
13/11/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,131.0000	6,957.0000	(2.440)	0	0	0
13/11/2009	£ / R	2009/12/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,780.0000	1,952.0000	9.663	0	0	0
13/11/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,570.0000	3,744.0000	4.874	0	0	0
13/11/2009	£ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,580.0000	8,406.0000	(2.028)	0	0	0
13/11/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,563.0000	1,396.0000	(10.685)	0	0	0
13/11/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,270.0000	3,444.0000	5.321	0	0	0
13/11/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,531.0000	6,357.0000	(2.664)	0	0	0
13/11/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,570.0000	4,744.0000	3.807	0	0	0
13/11/2009	£ / R	2009/12/14	9.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	£ / R	2009/12/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	10.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,080.0000	8,906.0000	(1.916)	0	0	0
13/11/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,722.0000	2,896.0000	6.392	0	0	0
13/11/2009	£ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.25	Put	Currency Future	955.0000	802.0000	(16.021)	0	0	0
13/11/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,731.0000	1,902.0000	9.879	0	0	0
13/11/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	9.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,470.0000	3,644.0000	5.014	0	0	0
13/11/2009	£ / R	2009/12/14	15.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,372.0000	1,208.0000	(11.953)	0	0	0
13/11/2009	£ / R	2009/12/14	18.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,324.0000	2,497.0000	7.444	0	0	0
13/11/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,181.0000	6,007.0000	(2.815)	0	0	0
13/11/2009	£ / R	2009/12/14	13.25	Call	Currency Future	75.0000	96.0000	28.000	0	0	0
13/11/2009	£ / R	2009/12/14	10.65	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
13/11/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,781.0000	5,607.0000	(3.010)	0	0	0
13/11/2009	£ / R	2009/12/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	15.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,419.0000	1,255.0000	(11.557)	0	0	0
13/11/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,634.0000	3,460.0000	(4.788)	0	0	0
13/11/2009	£ / R	2009/12/14	10.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
13/11/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,220.0000	3,394.0000	5.404	0	0	0
13/11/2009	£ / R	2009/12/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,098.0000	1,928.0000	(8.103)	0	0	0
13/11/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,620.0000	3,794.0000	4.807	0	0	0
13/11/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,147.0000	1,977.0000	(7.918)	0	0	0
13/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,659.0000	1,492.0000	(10.066)	0	0	0
13/11/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,720.0000	3,894.0000	4.677	0	0	0
13/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,000.0000	1,830.0000	(8.500)	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
13/11/2009	£ / R	2009/12/14	12.65	Call	Currency Future	180.0000	234.0000	30.000	0	0	0
13/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
13/11/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,780.0000	8,606.0000	(1.982)	0	0	0
13/11/2009	£ / R	2009/12/14	12.65	Put	Currency Future	460.0000	340.0000	(26.087)	0	0	0
13/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
13/11/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,708.0000	1,540.0000	(9.836)	0	0	0
13/11/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,281.0000	8,106.0000	(2.113)	0	0	0
13/11/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,620.0000	4,794.0000	3.766	0	0	0
13/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
13/11/2009	£ / R	2009/12/14	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
13/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
13/11/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,282.0000	4,109.0000	(4.040)	0	0	0
13/11/2009	£ / R	2009/12/14	14.90	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
13/11/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,708.0000	1,540.0000	(9.836)	0	0	0
13/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
13/11/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,951.0000	1,781.0000	(8.713)	0	0	0
13/11/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,281.0000	6,107.0000	(2.770)	0	0	0
13/11/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,781.0000	6,607.0000	(2.566)	0	0	0
13/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
13/11/2009	£ / R	2009/12/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	14.45	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
13/11/2009	£ / R	2009/12/14	10.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,902.0000	1,733.0000	(8.885)	0	0	0
13/11/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,225.0000	2,398.0000	7.775	0	0	0
13/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,277.0000	1,115.0000	(12.686)	0	0	0
13/11/2009	£ / R	2009/12/14	14.25	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
13/11/2009	£ / R	2009/12/14	9.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,515.0000	1,349.0000	(10.957)	0	0	0
13/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,756.0000	1,588.0000	(9.567)	0	0	0
13/11/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,244.0000	1,412.0000	13.505	0	0	0
13/11/2009	£ / R	2009/12/14	14.30	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
13/11/2009	£ / R	2009/12/14	11.15	Put	Currency Future	24.0000	18.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	61.0000	77.0000	26.230	0	0	0
13/11/2009	£ / R	2009/12/14	14.50	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,330.0000	8,156.0000	(2.089)	0	0	0
13/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	866.0000	717.0000	(17.206)	0	0	0
13/11/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,782.0000	4,608.0000	(3.639)	0	0	0
13/11/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,437.0000	1,607.0000	11.830	0	0	0
13/11/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,670.0000	3,844.0000	4.741	0	0	0
13/11/2009	£ / R	2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,331.0000	6,157.0000	(2.748)	0	0	0
13/11/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,788.0000	2,616.0000	(6.169)	0	0	0
13/11/2009	£ / R	2009/12/14	13.05	Put	Currency Future	779.0000	634.0000	(18.614)	0	0	0
13/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,091.0000	933.0000	(14.482)	0	0	0
13/11/2009	£ / R	2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,332.0000	4,158.0000	(4.017)	0	0	0
13/11/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,121.0000	3,294.0000	5.543	0	0	0
13/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	86.0000	111.0000	29.070	0	0	0
13/11/2009	£ / R	2009/12/14	16.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,230.0000	9,056.0000	(1.885)	0	0	0
13/11/2009	£ / R	2009/12/14	13.05	Call	Currency Future	99.0000	128.0000	29.293	0	0	0
13/11/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,530.0000	8,356.0000	(2.040)	0	0	0
13/11/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,126.0000	2,298.0000	8.090	0	0	0
13/11/2009	£ / R	2009/12/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,880.0000	8,706.0000	(1.959)	0	0	0
13/11/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,881.0000	6,707.0000	(2.529)	0	0	0
13/11/2009	£ / R	2009/12/14	19.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/11/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,882.0000	4,708.0000	(3.564)	0	0	0
13/11/2009	£ / R	2009/12/14	17.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/11/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,887.0000	2,715.0000	(5.958)	0	0	0
13/11/2009	£ / R	2009/12/14	9.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,148.0000	1,315.0000	14.547	0	0	0
13/11/2009	£ / R	2009/12/14	10.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	£ / R	2009/12/14	15.25	Call	Currency Future	7.0000	9.0000	28.571	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
13/11/2009	£ / R	2009/12/14	11.25	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
13/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	65.0000	83.0000	27.692	0	0	0
13/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
13/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,659.0000	1,492.0000	(10.066)	0	0	0
13/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,045.0000	889.0000	(14.928)	0	0	0
13/11/2009	£ / R	2010/03/15			Currency Future	12.5739	12.7531	1.425	0.0000	0.0000	1,793
13/11/2009	£ / R	2010/03/15	9.20	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/11/2009	£ / R	2010/03/15	14.45	Call	Currency Future	127.0000	148.0000	16.535	0	0	0
13/11/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,228.0000	9,050.0000	(1.929)	0	0	0
13/11/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,730.0000	8,551.0000	(2.050)	0	0	0
13/11/2009	£ / R	2010/03/15	16.20	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
13/11/2009	£ / R	2010/03/15	11.15	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
13/11/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,700.0000	2,535.0000	(6.111)	0	0	0
13/11/2009	£ / R	2010/03/15	12.15	Put	Currency Future	308.0000	245.0000	(20.455)	0	0	0
13/11/2009	£ / R	2010/03/15	20.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	13.15	Call	Currency Future	329.0000	386.0000	17.325	0	0	0
13/11/2009	£ / R	2010/03/15	20.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	16.15	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
13/11/2009	£ / R	2010/03/15	17.20	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
13/11/2009	£ / R	2010/03/15	19.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,777.0000	1,623.0000	(8.666)	0	0	0
13/11/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,502.0000	1,670.0000	11.185	0	0	0
13/11/2009	£ / R	2010/03/15	15.20	Call	Currency Future	74.0000	88.0000	18.919	0	0	0
13/11/2009	£ / R	2010/03/15	12.35	Put	Currency Future	399.0000	324.0000	(18.797)	0	0	0
13/11/2009	£ / R	2010/03/15	13.15	Put	Currency Future	905.0000	783.0000	(13.481)	0	0	0
13/11/2009	£ / R	2010/03/15	8.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/03/15	21.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,664.0000	3,492.0000	(4.694)	0	0	0
13/11/2009	£ / R	2010/03/15	10.45	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
13/11/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,406.0000	2,581.0000	7.273	0	0	0
13/11/2009	£ / R	2010/03/15	12.35	Call	Currency Future	623.0000	727.0000	16.693	0	0	0
13/11/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,932.0000	7,754.0000	(2.244)	0	0	0
13/11/2009	£ / R	2010/03/15	12.90	Put	Currency Future	726.0000	615.0000	(15.289)	0	0	0
13/11/2009	£ / R	2010/03/15	20.70	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
13/11/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,642.0000	5,465.0000	(3.137)	0	0	0
13/11/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,455.0000	2,630.0000	7.128	0	0	0
13/11/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,455.0000	1,624.0000	11.615	0	0	0
13/11/2009	£ / R	2010/03/15	12.15	Call	Currency Future	732.0000	848.0000	15.847	0	0	0
13/11/2009	£ / R	2010/03/15	18.70	Put	Currency Future	6,139.0000	5,962.0000	(2.883)	0	0	0
13/11/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,234.0000	7,056.0000	(2.461)	0	0	0
13/11/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,633.0000	7,455.0000	(2.332)	0	0	0
13/11/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,526.0000	4,704.0000	3.933	0	0	0
13/11/2009	£ / R	2010/03/15	11.20	Put	Currency Future	82.0000	71.0000	(13.415)	0	0	0
13/11/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,478.0000	9,299.0000	(1.889)	0	0	0
13/11/2009	£ / R	2010/03/15	18.70	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/11/2009	£ / R	2010/03/15	18.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,616.0000	3,443.0000	(4.784)	0	0	0
13/11/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,649.0000	4,473.0000	(3.786)	0	0	0
13/11/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	£ / R	2010/03/15	11.00	Put	Currency Future	67.0000	58.0000	(13.433)	0	0	0
13/11/2009	£ / R	2010/03/15	10.20	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
13/11/2009	£ / R	2010/03/15	12.90	Call	Currency Future	400.0000	469.0000	17.250	0	0	11,630
13/11/2009	£ / R	2010/03/15	18.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/11/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,680.0000	8,501.0000	(2.062)	0	0	0
13/11/2009	£ / R	2010/03/15	20.70	Put	Currency Future	8,132.0000	7,953.0000	(2.201)	0	0	0
13/11/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,032.0000	7,854.0000	(2.216)	0	0	0
13/11/2009	£ / R	2010/03/15	18.00	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/11/2009	£ / R	2010/03/15	10.15	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
13/11/2009	£ / R	2010/03/15	19.20	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	8.70	Call	Currency Future	3,881.0000	4,059.0000	4.586	0	0	0
13/11/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,882.0000	7,704.0000	(2.258)	0	0	0
13/11/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,443.0000	5,266.0000	(3.252)	0	0	0
13/11/2009	£ / R	2010/03/15	18.15	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,786.0000	6,608.0000	(2.623)	0	0	0
13/11/2009	£ / R	2010/03/15	12.60	Call	Currency Future	507.0000	596.0000	17.554	0	0	0
13/11/2009	£ / R	2010/03/15	10.30	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,003.0000	1,845.0000	(7.888)	0	0	0
13/11/2009	£ / R	2010/03/15	20.00	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/11/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,578.0000	9,399.0000	(1.869)	0	0	0
13/11/2009	£ / R	2010/03/15	12.85	Call	Currency Future	416.0000	487.0000	17.067	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	19.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	£ / R	2010/03/15	21.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2010/03/15	12.70	Put	Currency Future	595.0000	496.0000	(16.639)	0	0	0
13/11/2009	£ / R	2010/03/15	8.50	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
13/11/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,552.0000	2,728.0000	6.897	0	0	0
13/11/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,686.0000	6,509.0000	(2.647)	0	0	0
13/11/2009	£ / R	2010/03/15	16.45	Call	Currency Future	33.0000	39.0000	18.182	0	0	0
13/11/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,470.0000	3,298.0000	(4.957)	0	0	0
13/11/2009	£ / R	2010/03/15	20.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	13.20	Call	Currency Future	316.0000	371.0000	17.405	0	0	0
13/11/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,164.0000	2,338.0000	8.041	0	0	0
13/11/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,798.0000	4,621.0000	(3.689)	0	0	0
13/11/2009	£ / R	2010/03/15	19.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	18.50	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	10.05	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,410.0000	1,578.0000	11.915	0	0	0
13/11/2009	£ / R	2010/03/15	8.45	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
13/11/2009	£ / R	2010/03/15	21.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2010/03/15	8.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	£ / R	2010/03/15	12.00	Put	Currency Future	249.0000	194.0000	(22.088)	0	0	0
13/11/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,434.0000	7,255.0000	(2.408)	0	0	0
13/11/2009	£ / R	2010/03/15	12.55	Call	Currency Future	527.0000	621.0000	17.837	0	0	0
13/11/2009	£ / R	2010/03/15	13.25	Call	Currency Future	304.0000	357.0000	17.434	0	0	0
13/11/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,140.0000	3,317.0000	5.637	0	0	0
13/11/2009	£ / R	2010/03/15	19.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	£ / R	2010/03/15	19.25	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,309.0000	2,483.0000	7.536	0	0	0
13/11/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,909.0000	3,735.0000	(4.451)	0	0	0
13/11/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,426.0000	4,605.0000	4.044	0	0	0
13/11/2009	£ / R	2010/03/15	16.00	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
13/11/2009	£ / R	2010/03/15	12.85	Put	Currency Future	692.0000	584.0000	(15.607)	0	0	0
13/11/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,386.0000	3,564.0000	5.257	0	0	0
13/11/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,079.0000	4,257.0000	4.364	0	0	0
13/11/2009	£ / R	2010/03/15	12.05	Call	Currency Future	792.0000	913.0000	15.278	0	0	0
13/11/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,891.0000	5,713.0000	(3.022)	0	0	0
13/11/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,736.0000	6,558.0000	(2.643)	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
13/11/2009	£ / R	2010/03/15	14.20	Call	Currency Future	151.0000	176.0000	16.556	0	0	0
13/11/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,931.0000	4,108.0000	4.503	0	0	0
13/11/2009	£ / R	2010/03/15	13.00	Call	Currency Future	370.0000	433.0000	17.027	0	0	0
13/11/2009	£ / R	2010/03/15	12.55	Put	Currency Future	503.0000	417.0000	(17.097)	0	0	0
13/11/2009	£ / R	2010/03/15	13.20	Put	Currency Future	942.0000	818.0000	(13.163)	0	0	0
13/11/2009	£ / R	2010/03/15	21.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2010/03/15	12.60	Put	Currency Future	533.0000	443.0000	(16.886)	0	0	0
13/11/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,940.0000	5,763.0000	(2.980)	0	0	0
13/11/2009	£ / R	2010/03/15	20.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	20.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	11.85	Put	Currency Future	197.0000	150.0000	(23.858)	0	0	0
13/11/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,601.0000	2,776.0000	6.728	0	0	0
13/11/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,833.0000	7,654.0000	(2.285)	0	0	0
13/11/2009	£ / R	2010/03/15	17.55	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
13/11/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,779.0000	8,601.0000	(2.028)	0	0	0
13/11/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,284.0000	7,106.0000	(2.444)	0	0	0
13/11/2009	£ / R	2010/03/15	12.95	Put	Currency Future	761.0000	648.0000	(14.849)	0	0	0
13/11/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,518.0000	3,346.0000	(4.889)	0	0	0
13/11/2009	£ / R	2010/03/15	9.30	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,129.0000	4,307.0000	4.311	0	0	0
13/11/2009	£ / R	2010/03/15	10.00	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
13/11/2009	£ / R	2010/03/15	8.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,996.0000	4,819.0000	(3.543)	0	0	0
13/11/2009	£ / R	2010/03/15	13.05	Put	Currency Future	832.0000	714.0000	(14.183)	0	0	0
13/11/2009	£ / R	2010/03/15	17.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
13/11/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,278.0000	9,100.0000	(1.919)	0	0	0
13/11/2009	£ / R	2010/03/15	12.05	Put	Currency Future	268.0000	210.0000	(21.642)	0	0	0
13/11/2009	£ / R	2010/03/15	18.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,748.0000	4,572.0000	(3.707)	0	0	0
13/11/2009	£ / R	2010/03/15	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	£ / R	2010/03/15	12.00	Call	Currency Future	823.0000	947.0000	15.067	0	0	0
13/11/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,641.0000	1,811.0000	10.360	0	0	0
13/11/2009	£ / R	2010/03/15	14.35	Call	Currency Future	136.0000	159.0000	16.912	0	0	0
13/11/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,095.0000	1,935.0000	(7.637)	0	0	0
13/11/2009	£ / R	2010/03/15	13.05	Call	Currency Future	356.0000	417.0000	17.135	0	0	0
13/11/2009	£ / R	2010/03/15	9.45	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,843.0000	2,676.0000	(5.874)	0	0	0
13/11/2009	£ / R 2010/03/15	21.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R 2010/03/15	12.40	Put	Currency Future	424.0000	346.0000	(18.396)	0	0	0
13/11/2009	£ / R 2010/03/15	9.30	Call	Currency Future	3,288.0000	3,465.0000	5.383	0	0	0
13/11/2009	£ / R 2010/03/15	20.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R 2010/03/15	19.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	£ / R 2010/03/15	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R 2010/03/15	13.00	Put	Currency Future	796.0000	680.0000	(14.573)	0	0	0
13/11/2009	£ / R 2010/03/15	20.15	Put	Currency Future	7,583.0000	7,405.0000	(2.347)	0	0	0
13/11/2009	£ / R 2010/03/15	14.35	Put	Currency Future	1,912.0000	1,756.0000	(8.159)	0	0	0
13/11/2009	£ / R 2010/03/15	14.55	Call	Currency Future	119.0000	138.0000	15.966	0	0	0
13/11/2009	£ / R 2010/03/15	13.25	Put	Currency Future	980.0000	854.0000	(12.857)	0	0	0
13/11/2009	£ / R 2010/03/15	15.35	Call	Currency Future	67.0000	79.0000	17.910	0	0	0
13/11/2009	£ / R 2010/03/15	19.90	Put	Currency Future	7,334.0000	7,156.0000	(2.427)	0	0	0
13/11/2009	£ / R 2010/03/15	12.40	Call	Currency Future	598.0000	699.0000	16.890	0	0	0
13/11/2009	£ / R 2010/03/15	12.95	Call	Currency Future	385.0000	451.0000	17.143	0	0	0
13/11/2009	£ / R 2010/03/15	9.25	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/11/2009	£ / R 2010/03/15	21.60	Put	Currency Future	9,029.0000	8,850.0000	(1.983)	0	0	0
13/11/2009	£ / R 2010/03/15	22.00	Put	Currency Future	9,428.0000	9,249.0000	(1.899)	0	0	0
13/11/2009	£ / R 2010/03/15	22.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R 2010/03/15	8.35	Call	Currency Future	4,228.0000	4,406.0000	4.210	0	0	0
13/11/2009	£ / R 2010/03/15	11.55	Put	Currency Future	116.0000	102.0000	(12.069)	0	0	0
13/11/2009	£ / R 2010/03/15	11.35	Put	Currency Future	95.0000	83.0000	(12.632)	0	0	0
13/11/2009	£ / R 2010/03/15	19.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R 2010/03/15	9.25	Call	Currency Future	3,337.0000	3,514.0000	5.304	0	0	0
13/11/2009	£ / R 2010/03/15	17.30	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
13/11/2009	£ / R 2010/03/15	19.60	Put	Currency Future	7,035.0000	6,857.0000	(2.530)	0	0	0
13/11/2009	£ / R 2010/03/15	22.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R 2010/03/15	13.75	Call	Currency Future	208.0000	244.0000	17.308	0	0	0
13/11/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,140.0000	1,305.0000	14.474	0	0	0
13/11/2009	£ / R 2010/03/15	21.20	Put	Currency Future	8,630.0000	8,451.0000	(2.074)	0	0	0
13/11/2009	£ / R 2010/03/15	18.05	Put	Currency Future	5,493.0000	5,316.0000	(3.222)	0	0	0
13/11/2009	£ / R 2010/03/15	10.25	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
13/11/2009	£ / R 2010/03/15	16.30	Put	Currency Future	3,762.0000	3,589.0000	(4.599)	0	0	0
13/11/2009	£ / R 2010/03/15	18.15	Put	Currency Future	5,592.0000	5,415.0000	(3.165)	0	0	0
13/11/2009	£ / R 2010/03/15	10.65	Call	Currency Future	1,972.0000	2,144.0000	8.722	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,239.0000	3,416.0000	5.465	0	0	0
13/11/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,357.0000	2,532.0000	7.425	0	0	0
13/11/2009	£ / R	2010/03/15	16.30	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	8.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,068.0000	2,241.0000	8.366	0	0	0
13/11/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,637.0000	6,459.0000	(2.682)	0	0	0
13/11/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,177.0000	1,042.0000	(11.470)	0	0	0
13/11/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,795.0000	2,629.0000	(5.939)	0	0	0
13/11/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,377.0000	4,555.0000	4.067	0	0	0
13/11/2009	£ / R	2010/03/15	11.95	Call	Currency Future	855.0000	981.0000	14.737	0	0	0
13/11/2009	£ / R	2010/03/15	10.55	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
13/11/2009	£ / R	2010/03/15	9.35	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
13/11/2009	£ / R	2010/03/15	12.30	Put	Currency Future	375.0000	303.0000	(19.200)	0	0	0
13/11/2009	£ / R	2010/03/15	11.95	Put	Currency Future	231.0000	178.0000	(22.944)	0	0	0
13/11/2009	£ / R	2010/03/15	16.35	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
13/11/2009	£ / R	2010/03/15	9.55	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
13/11/2009	£ / R	2010/03/15	10.35	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
13/11/2009	£ / R	2010/03/15	12.70	Call	Currency Future	469.0000	549.0000	17.058	0	0	0
13/11/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,980.0000	4,158.0000	4.472	0	0	0
13/11/2009	£ / R	2010/03/15	20.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,567.0000	3,395.0000	(4.822)	0	0	0
13/11/2009	£ / R	2010/03/15	10.65	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
13/11/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,985.0000	6,807.0000	(2.548)	0	0	0
13/11/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,319.0000	1,486.0000	12.661	0	0	0
13/11/2009	£ / R	2010/03/15	13.50	Call	Currency Future	251.0000	295.0000	17.530	0	0	0
13/11/2009	£ / R	2010/03/15	17.25	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
13/11/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,040.0000	5,862.0000	(2.947)	0	0	0
13/11/2009	£ / R	2010/03/15	14.30	Call	Currency Future	141.0000	164.0000	16.312	0	0	0
13/11/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,082.0000	7,904.0000	(2.202)	0	0	0
13/11/2009	£ / R	2010/03/15	16.10	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
13/11/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,064.0000	1,216.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,979.0000	8,800.0000	(1.994)	0	0	0
13/11/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,260.0000	2,435.0000	7.743	0	0	0
13/11/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,259.0000	1,120.0000	(11.041)	0	0	0
13/11/2009	£ / R	2010/03/15	18.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	15.30	Call	Currency Future	69.0000	82.0000	18.841	0	0	0
13/11/2009	£ / R	2010/03/15	18.65	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/11/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,385.0000	1,241.0000	(10.397)	0	0	0
13/11/2009	£ / R	2010/03/15	11.10	Put	Currency Future	74.0000	64.0000	(13.514)	0	0	0
13/11/2009	£ / R	2010/03/15	15.65	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
13/11/2009	£ / R	2010/03/15	17.45	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,137.0000	1,003.0000	(11.785)	0	0	0
13/11/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,483.0000	7,305.0000	(2.379)	0	0	0
13/11/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,699.0000	4,523.0000	(3.745)	0	0	0
13/11/2009	£ / R	2010/03/15	8.60	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/11/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,867.0000	1,711.0000	(8.356)	0	0	0
13/11/2009	£ / R	2010/03/15	8.65	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/11/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,470.0000	1,324.0000	(9.932)	0	0	0
13/11/2009	£ / R	2010/03/15	18.10	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,131.0000	2,961.0000	(5.430)	0	0	0
13/11/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,939.0000	2,771.0000	(5.716)	0	0	0
13/11/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,699.0000	2,875.0000	6.521	0	0	0
13/11/2009	£ / R	2010/03/15	16.05	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,748.0000	2,582.0000	(6.041)	0	0	0
13/11/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,090.0000	5,912.0000	(2.923)	0	0	0
13/11/2009	£ / R	2010/03/15	11.85	Call	Currency Future	921.0000	1,053.0000	14.332	0	0	0
13/11/2009	£ / R	2010/03/15	12.75	Put	Currency Future	626.0000	523.0000	(16.454)	0	0	0
13/11/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,542.0000	5,365.0000	(3.194)	0	0	0
13/11/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,811.0000	3,638.0000	(4.539)	0	0	0
13/11/2009	£ / R	2010/03/15	16.65	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
13/11/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2010/03/15	15.25	Call	Currency Future	72.0000	85.0000	18.056	0	0	0
13/11/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,735.0000	1,905.0000	9.798	0	0	0
13/11/2009	£ / R	2010/03/15	12.30	Call	Currency Future	649.0000	756.0000	16.487	0	0	0
13/11/2009	£ / R	2010/03/15	20.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,791.0000	5,614.0000	(3.056)	0	0	0
13/11/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,106.0000	3,931.0000	(4.262)	0	0	0
13/11/2009	£ / R	2010/03/15	11.45	Put	Currency Future	105.0000	92.0000	(12.381)	0	0	0
13/11/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,556.0000	1,408.0000	(9.512)	0	0	0
13/11/2009	£ / R	2010/03/15	12.25	Put	Currency Future	352.0000	283.0000	(19.602)	0	0	0
13/11/2009	£ / R	2010/03/15	11.30	Put	Currency Future	90.0000	78.0000	(13.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	12.20	Put	Currency Future	330.0000	263.0000	(20.303)	0	0	0
13/11/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,528.0000	9,349.0000	(1.879)	0	0	0
13/11/2009	£ / R	2010/03/15	18.40	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	£ / R	2010/03/15	17.65	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/11/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,897.0000	4,720.0000	(3.614)	0	0	0
13/11/2009	£ / R	2010/03/15	13.95	Call	Currency Future	180.0000	211.0000	17.222	0	0	0
13/11/2009	£ / R	2010/03/15	12.20	Call	Currency Future	704.0000	816.0000	15.909	0	0	0
13/11/2009	£ / R	2010/03/15	12.50	Put	Currency Future	476.0000	393.0000	(17.437)	0	0	0
13/11/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,841.0000	5,663.0000	(3.047)	0	0	0
13/11/2009	£ / R	2010/03/15	15.55	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
13/11/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,885.0000	6,708.0000	(2.571)	0	0	0
13/11/2009	£ / R	2010/03/15	17.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/11/2009	£ / R	2010/03/15	12.50	Call	Currency Future	550.0000	646.0000	17.455	0	0	0
13/11/2009	£ / R	2010/03/15	13.85	Call	Currency Future	194.0000	227.0000	17.010	0	0	0
13/11/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,533.0000	7,355.0000	(2.363)	0	0	0
13/11/2009	£ / R	2010/03/15	20.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	11.65	Put	Currency Future	140.0000	113.0000	(19.286)	0	0	0
13/11/2009	£ / R	2010/03/15	19.45	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2010/03/15	13.45	Call	Currency Future	261.0000	306.0000	17.241	0	0	0
13/11/2009	£ / R	2010/03/15	12.25	Call	Currency Future	676.0000	786.0000	16.272	0	0	0
13/11/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,344.0000	5,167.0000	(3.312)	0	0	0
13/11/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,860.0000	3,687.0000	(4.482)	0	0	0
13/11/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,095.0000	4,919.0000	(3.454)	0	0	0
13/11/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,879.0000	8,701.0000	(2.005)	0	0	0
13/11/2009	£ / R	2010/03/15	13.30	Call	Currency Future	293.0000	344.0000	17.406	0	0	0
13/11/2009	£ / R	2010/03/15	11.25	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
13/11/2009	£ / R	2010/03/15	12.75	Call	Currency Future	450.0000	527.0000	17.111	0	0	0
13/11/2009	£ / R	2010/03/15	10.10	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
13/11/2009	£ / R	2010/03/15	16.40	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
13/11/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,187.0000	2,026.0000	(7.362)	0	0	0
13/11/2009	£ / R	2010/03/15	21.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,019.0000	890.0000	(12.659)	0	0	0
13/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	216.0000	254.0000	17.593	0	0	0
13/11/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,548.0000	1,717.0000	10.917	0	0	0
13/11/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,958.0000	1,800.0000	(8.069)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,042.0000	3,218.0000	5.786	0	0	0
13/11/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,229.0000	1,395.0000	13.507	0	0	0
13/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,342.0000	1,200.0000	(10.581)	0	0	0
13/11/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,331.0000	8,153.0000	(2.137)	0	0	0
13/11/2009	£ / R	2010/03/15	14.40	Call	Currency Future	132.0000	153.0000	15.909	0	0	0
13/11/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,944.0000	3,120.0000	5.978	0	0	0
13/11/2009	£ / R	2010/03/15	15.45	Call	Currency Future	62.0000	74.0000	19.355	0	0	0
13/11/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,982.0000	7,804.0000	(2.230)	0	0	0
13/11/2009	£ / R	2010/03/15	16.90	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
13/11/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,338.0000	6,161.0000	(2.793)	0	0	0
13/11/2009	£ / R	2010/03/15	12.45	Put	Currency Future	450.0000	369.0000	(18.000)	0	0	0
13/11/2009	£ / R	2010/03/15	20.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	£ / R	2010/03/15	10.75	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
13/11/2009	£ / R	2010/03/15	9.90	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
13/11/2009	£ / R	2010/03/15	9.40	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/11/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,372.0000	3,201.0000	(5.071)	0	0	0
13/11/2009	£ / R	2010/03/15	12.45	Call	Currency Future	574.0000	672.0000	17.073	0	0	0
13/11/2009	£ / R	2010/03/15	13.80	Call	Currency Future	201.0000	235.0000	16.915	0	0	0
13/11/2009	£ / R	2010/03/15	18.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/11/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,877.0000	2,048.0000	9.110	0	0	0
13/11/2009	£ / R	2010/03/15	19.05	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/11/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,212.0000	2,386.0000	7.866	0	0	0
13/11/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,352.0000	4,177.0000	(4.021)	0	0	0
13/11/2009	£ / R	2010/03/15	8.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,783.0000	7,604.0000	(2.300)	0	0	0
13/11/2009	£ / R	2010/03/15	9.75	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
13/11/2009	£ / R	2010/03/15	21.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,364.0000	1,532.0000	12.317	0	0	0
13/11/2009	£ / R	2010/03/15	20.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	18.90	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,427.0000	1,282.0000	(10.161)	0	0	0
13/11/2009	£ / R	2010/03/15	8.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,845.0000	3,022.0000	6.221	0	0	0
13/11/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,273.0000	1,440.0000	13.119	0	0	0
13/11/2009	£ / R	2010/03/15	20.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	10.90	Put	Currency Future	61.0000	52.0000	(14.754)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	20.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	12.10	Put	Currency Future	288.0000	227.0000	(21.181)	0	0	0
13/11/2009	£ / R	2010/03/15	12.65	Put	Currency Future	563.0000	469.0000	(16.696)	0	0	0
13/11/2009	£ / R	2010/03/15	12.80	Call	Currency Future	433.0000	506.0000	16.859	0	0	0
13/11/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,178.0000	4,356.0000	4.260	0	0	0
13/11/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,034.0000	2,866.0000	(5.537)	0	0	0
13/11/2009	£ / R	2010/03/15	11.40	Put	Currency Future	99.0000	87.0000	(12.121)	0	0	0
13/11/2009	£ / R	2010/03/15	11.90	Call	Currency Future	887.0000	1,017.0000	14.656	0	0	0
13/11/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,683.0000	3,861.0000	4.833	0	0	0
13/11/2009	£ / R	2010/03/15	12.65	Call	Currency Future	487.0000	572.0000	17.454	0	0	0
13/11/2009	£ / R	2010/03/15	13.55	Call	Currency Future	242.0000	284.0000	17.355	0	0	0
13/11/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,503.0000	2,679.0000	7.032	0	0	0
13/11/2009	£ / R	2010/03/15	11.75	Call	Currency Future	991.0000	1,128.0000	13.824	0	0	0
13/11/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,189.0000	3,366.0000	5.550	0	0	0
13/11/2009	£ / R	2010/03/15	15.90	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
13/11/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,231.0000	8,053.0000	(2.163)	0	0	0
13/11/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,007.0000	3,833.0000	(4.342)	0	0	0
13/11/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,891.0000	2,723.0000	(5.811)	0	0	0
13/11/2009	£ / R	2010/03/15	11.90	Put	Currency Future	214.0000	164.0000	(23.364)	0	0	0
13/11/2009	£ / R	2010/03/15	12.10	Call	Currency Future	761.0000	880.0000	15.637	0	0	0
13/11/2009	£ / R	2010/03/15	16.55	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
13/11/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,378.0000	9,200.0000	(1.898)	0	0	0
13/11/2009	£ / R	2010/03/15	15.40	Call	Currency Future	65.0000	76.0000	16.923	0	0	0
13/11/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,990.0000	5,813.0000	(2.955)	0	0	0
13/11/2009	£ / R	2010/03/15	14.90	Call	Currency Future	92.0000	109.0000	18.478	0	0	0
13/11/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,725.0000	4,904.0000	3.788	0	0	0
13/11/2009	£ / R	2010/03/15	9.65	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
13/11/2009	£ / R	2010/03/15	14.05	Call	Currency Future	168.0000	196.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	17.40	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,030.0000	4,207.0000	4.392	0	0	0
13/11/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,418.0000	2,256.0000	(6.700)	0	0	0
13/11/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,576.0000	4,754.0000	3.890	0	0	0
13/11/2009	£ / R	2010/03/15	12.80	Put	Currency Future	659.0000	553.0000	(16.085)	0	0	0
13/11/2009	£ / R	2010/03/15	11.75	Put	Currency Future	167.0000	125.0000	(25.150)	0	0	0
13/11/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,079.0000	8,900.0000	(1.972)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	8.55	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
13/11/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,324.0000	3,153.0000	(5.144)	0	0	0
13/11/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,279.0000	2,118.0000	(7.065)	0	0	0
13/11/2009	£ / R	2010/03/15	13.60	Call	Currency Future	233.0000	273.0000	17.167	0	0	0
13/11/2009	£ / R	2010/03/15	19.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,085.0000	6,907.0000	(2.512)	0	0	0
13/11/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,782.0000	1,953.0000	9.596	0	0	0
13/11/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,195.0000	5,018.0000	(3.407)	0	0	0
13/11/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,644.0000	1,493.0000	(9.185)	0	0	0
13/11/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,384.0000	7,206.0000	(2.411)	0	0	0
13/11/2009	£ / R	2010/03/15	9.85	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
13/11/2009	£ / R	2010/03/15	17.75	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	216.0000	254.0000	17.593	0	0	0
13/11/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,747.0000	2,924.0000	6.443	0	0	0
13/11/2009	£ / R	2010/03/15	14.75	Call	Currency Future	103.0000	121.0000	17.476	0	0	0
13/11/2009	£ / R	2010/03/15	10.85	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
13/11/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,204.0000	4,029.0000	(4.163)	0	0	0
13/11/2009	£ / R	2010/03/15	14.70	Call	Currency Future	107.0000	125.0000	16.822	0	0	11,630
13/11/2009	£ / R	2010/03/15	14.85	Call	Currency Future	95.0000	113.0000	18.947	0	0	0
13/11/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,227.0000	3,057.0000	(5.268)	0	0	0
13/11/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,625.0000	4,804.0000	3.870	0	0	0
13/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,342.0000	1,200.0000	(10.581)	0	0	0
13/11/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,294.0000	5,117.0000	(3.343)	0	0	0
13/11/2009	£ / R	2010/03/15	16.75	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,372.0000	2,210.0000	(6.830)	0	0	0
13/11/2009	£ / R	2010/03/15	14.65	Call	Currency Future	111.0000	130.0000	17.117	0	0	0
13/11/2009	£ / R	2010/03/15	19.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,303.0000	4,128.0000	(4.067)	0	0	0
13/11/2009	£ / R	2010/03/15	15.75	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
13/11/2009	£ / R	2010/03/15	17.85	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/11/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,847.0000	4,671.0000	(3.631)	0	0	0
13/11/2009	£ / R	2010/03/15	15.85	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,688.0000	1,536.0000	(9.005)	0	0	0
13/11/2009	£ / R	2010/03/15	10.40	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
13/11/2009	£ / R	2010/03/15	16.85	Call	Currency Future	27.0000	31.0000	14.815	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,580.0000	8,402.0000	(2.075)	0	0	0
13/11/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,836.0000	6,658.0000	(2.604)	0	0	0
13/11/2009	£ / R	2010/03/15	16.95	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
13/11/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,381.0000	8,202.0000	(2.136)	0	0	0
13/11/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	£ / R	2010/03/15	14.10	Call	Currency Future	162.0000	189.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	£ / R	2010/03/15	17.95	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/11/2009	£ / R	2010/03/15	7.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R	2010/03/15	18.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/11/2009	£ / R	2010/03/15	15.15	Call	Currency Future	77.0000	91.0000	18.182	0	0	0
13/11/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,732.0000	3,910.0000	4.770	0	0	0
13/11/2009	£ / R	2010/03/15	21.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,239.0000	6,061.0000	(2.853)	0	0	0
13/11/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,653.0000	2,488.0000	(6.219)	0	0	0
13/11/2009	£ / R	2010/03/15	8.85	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/11/2009	£ / R	2010/03/15	21.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,650.0000	2,826.0000	6.642	0	0	0
13/11/2009	£ / R	2010/03/15	9.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	£ / R	2010/03/15	8.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,480.0000	8,302.0000	(2.099)	0	0	0
13/11/2009	£ / R	2010/03/15	16.50	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
13/11/2009	£ / R	2010/03/15	18.85	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,829.0000	8,651.0000	(2.016)	0	0	0
13/11/2009	£ / R	2010/03/15	20.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	18.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/11/2009	£ / R	2010/03/15	17.15	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
13/11/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,946.0000	4,770.0000	(3.558)	0	0	0
13/11/2009	£ / R	2010/03/15	21.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,281.0000	8,103.0000	(2.149)	0	0	0
13/11/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,485.0000	3,663.0000	5.108	0	0	0
13/11/2009	£ / R	2010/03/15	19.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	£ / R	2010/03/15	17.50	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
13/11/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,328.0000	9,150.0000	(1.908)	0	0	0
13/11/2009	£ / R	2010/03/15	20.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,929.0000	8,751.0000	(1.994)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,393.0000	5,216.0000	(3.282)	0	0	0
13/11/2009	£ / R	2010/03/15	15.10	Call	Currency Future	80.0000	94.0000	17.500	0	0	0
13/11/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,587.0000	6,409.0000	(2.702)	0	0	0
13/11/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,958.0000	3,784.0000	(4.396)	0	0	0
13/11/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,179.0000	9,000.0000	(1.950)	0	0	0
13/11/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,600.0000	1,450.0000	(9.375)	0	0	0
13/11/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,288.0000	6,111.0000	(2.815)	0	0	0
13/11/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,606.0000	2,441.0000	(6.332)	0	0	0
13/11/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,782.0000	3,960.0000	4.707	0	0	0
13/11/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,600.0000	4,424.0000	(3.826)	0	0	0
13/11/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,986.0000	2,818.0000	(5.626)	0	0	0
13/11/2009	£ / R	2010/03/15	21.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	£ / R	2010/03/15	14.00	Call	Currency Future	174.0000	203.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	9.95	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
13/11/2009	£ / R	2010/03/15	17.10	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	21.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	£ / R	2010/03/15	19.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R	2010/03/15	9.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/11/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,732.0000	1,579.0000	(8.834)	0	0	0
13/11/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,530.0000	8,352.0000	(2.087)	0	0	0
13/11/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,487.0000	6,310.0000	(2.729)	0	0	0
13/11/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,184.0000	7,006.0000	(2.478)	0	0	0
13/11/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	£ / R	2010/03/15	14.15	Call	Currency Future	156.0000	183.0000	17.308	0	0	0
13/11/2009	£ / R	2010/03/15	10.95	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
13/11/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,537.0000	6,359.0000	(2.723)	0	0	0
13/11/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,501.0000	4,325.0000	(3.910)	0	0	0
13/11/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,584.0000	3,762.0000	4.967	0	0	0
13/11/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,402.0000	4,226.0000	(3.998)	0	0	0
13/11/2009	£ / R	2010/03/15	19.10	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/11/2009	£ / R	2010/03/15	13.10	Put	Currency Future	868.0000	748.0000	(13.825)	0	0	0
13/11/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,421.0000	3,250.0000	(4.999)	0	0	0
13/11/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,594.0000	1,764.0000	10.665	0	0	0
13/11/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,688.0000	1,858.0000	10.071	0	0	0
13/11/2009	£ / R	2010/03/15	15.95	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
13/11/2009	£ / R	2010/03/15	13.40	Call	Currency Future	271.0000	318.0000	17.343	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,550.0000	4,374.0000	(3.868)	0	0	0
13/11/2009	£ / R	2010/03/15	14.95	Call	Currency Future	89.0000	105.0000	17.978	0	0	0
13/11/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,097.0000	965.0000	(12.033)	0	0	0
13/11/2009	£ / R	2010/03/15	18.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/11/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,465.0000	2,302.0000	(6.613)	0	0	0
13/11/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,513.0000	1,366.0000	(9.716)	0	0	0
13/11/2009	£ / R	2010/03/15	8.95	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/11/2009	£ / R	2010/03/15	13.90	Call	Currency Future	187.0000	219.0000	17.112	0	0	0
13/11/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,233.0000	2,072.0000	(7.210)	0	0	0
13/11/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,535.0000	3,712.0000	5.007	0	0	0
13/11/2009	£ / R	2010/03/15	9.05	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/11/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,388.0000	6,210.0000	(2.786)	0	0	0
13/11/2009	£ / R	2010/03/15	13.10	Call	Currency Future	342.0000	401.0000	17.251	0	0	0
13/11/2009	£ / R	2010/03/15	15.05	Call	Currency Future	83.0000	98.0000	18.072	0	0	0
13/11/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,218.0000	1,081.0000	(11.248)	0	0	0
13/11/2009	£ / R	2010/03/15	17.05	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
13/11/2009	£ / R	2010/03/15	9.15	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/11/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,091.0000	3,268.0000	5.726	0	0	0
13/11/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,559.0000	2,394.0000	(6.448)	0	0	0
13/11/2009	£ / R	2010/03/15	13.35	Call	Currency Future	282.0000	331.0000	17.376	0	0	0
13/11/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,436.0000	3,613.0000	5.151	0	0	0
13/11/2009	£ / R	2010/03/15	11.05	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
13/11/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,116.0000	2,289.0000	8.176	0	0	0
13/11/2009	£ / R	2010/03/15	10.50	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/03/15	13.65	Call	Currency Future	224.0000	263.0000	17.411	0	0	0
13/11/2009	£ / R	2010/03/15	9.50	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/11/2009	£ / R	2010/03/15	16.80	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
13/11/2009	£ / R	2010/03/15	11.50	Put	Currency Future	110.0000	96.0000	(12.727)	0	0	0
13/11/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,184.0000	1,349.0000	13.936	0	0	0
13/11/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,301.0000	1,160.0000	(10.838)	0	0	0
13/11/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,895.0000	3,071.0000	6.079	0	0	0
13/11/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,049.0000	1,890.0000	(7.760)	0	0	0
13/11/2009	£ / R	2010/03/15	14.50	Call	Currency Future	123.0000	143.0000	16.260	0	0	0
13/11/2009	£ / R	2010/03/15	15.50	Call	Currency Future	60.0000	71.0000	18.333	0	0	0
13/11/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,633.0000	3,811.0000	4.900	0	0	0
13/11/2009	£ / R	2010/03/15	9.70	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,027.0000	1,172.0000	14.119	0	0	0
13/11/2009	£ / R	2010/03/15	10.70	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
13/11/2009	£ / R	2010/03/15	11.80	Put	Currency Future	182.0000	137.0000	(24.725)	0	0	0
13/11/2009	£ / R	2010/03/15	11.80	Call	Currency Future	955.0000	1,090.0000	14.136	0	0	0
13/11/2009	£ / R	2010/03/15	14.80	Call	Currency Future	99.0000	117.0000	18.182	0	0	0
13/11/2009	£ / R	2010/03/15	10.80	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
13/11/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,058.0000	927.0000	(12.382)	0	0	0
13/11/2009	£ / R	2010/03/15	21.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,935.0000	6,757.0000	(2.567)	0	0	0
13/11/2009	£ / R	2010/03/15	19.50	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2010/03/15	9.80	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
13/11/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,796.0000	2,973.0000	6.330	0	0	0
13/11/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,829.0000	2,000.0000	9.349	0	0	0
13/11/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,325.0000	2,164.0000	(6.925)	0	0	0
13/11/2009	£ / R	2010/03/15	15.80	Call	Currency Future	49.0000	58.0000	18.367	0	0	0
13/11/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,276.0000	3,105.0000	(5.220)	0	0	0
13/11/2009	£ / R	2010/03/15	11.70	Put	Currency Future	153.0000	119.0000	(22.222)	0	0	0
13/11/2009	£ / R	2010/03/15	15.70	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
13/11/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,179.0000	3,009.0000	(5.348)	0	0	0
13/11/2009	£ / R	2010/03/15	16.70	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
13/11/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,155.0000	3,980.0000	(4.212)	0	0	0
13/11/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,924.0000	2,096.0000	8.940	0	0	0
13/11/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,145.0000	4,968.0000	(3.440)	0	0	0
13/11/2009	£ / R	2010/03/15	17.70	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/11/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,254.0000	4,078.0000	(4.137)	0	0	0
13/11/2009	£ / R	2010/03/15	17.80	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/11/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,244.0000	5,067.0000	(3.375)	0	0	0
13/11/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,993.0000	3,169.0000	5.880	0	0	0
13/11/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,020.0000	2,192.0000	8.515	0	0	0
13/11/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,056.0000	3,882.0000	(4.290)	0	0	0
13/11/2009	£ / R	2010/03/15	16.60	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
13/11/2009	£ / R	2010/03/15	17.60	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/11/2009	£ / R	2010/03/15	9.60	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
13/11/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,046.0000	4,869.0000	(3.508)	0	0	0
13/11/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,083.0000	2,913.0000	(5.514)	0	0	0
13/11/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,141.0000	1,981.0000	(7.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/03/15	10.60	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
13/11/2009	£ / R	2010/03/15	15.60	Call	Currency Future	56.0000	66.0000	17.857	0	0	0
13/11/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,101.0000	1,260.0000	14.441	0	0	0
13/11/2009	£ / R	2010/03/15	14.60	Call	Currency Future	115.0000	134.0000	16.522	0	0	0
13/11/2009	£ / R	2010/03/15	11.60	Put	Currency Future	127.0000	107.0000	(15.748)	0	0	0
13/11/2009	£ / R	2010/03/15	20.75	Put	Currency Future	8,181.0000	8,003.0000	(2.176)	0	0	0
13/11/2009	£ / R	2010/03/15	20.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	£ / R	2010/03/15	18.75	Put	Currency Future	6,189.0000	6,012.0000	(2.860)	0	0	0
13/11/2009	£ / R	2010/03/15	18.75	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/11/2009	£ / R	2010/03/15	8.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	£ / R	2010/03/15	8.75	Call	Currency Future	3,832.0000	4,010.0000	4.645	0	0	0
13/11/2009	£ / R	2010/06/14			Currency Future	12.7795	12.9667	1.465	0.0000	0.0000	687
13/11/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,781.0000	4,603.0000	(3.723)	0	0	0
13/11/2009	£ / R	2010/06/14	12.55	Call	Currency Future	799.0000	900.0000	12.641	0	0	0
13/11/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,096.0000	4,280.0000	4.492	0	0	0
13/11/2009	£ / R	2010/06/14	13.40	Call	Currency Future	494.0000	557.0000	12.753	0	0	11,323
13/11/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,878.0000	4,700.0000	(3.649)	0	0	0
13/11/2009	£ / R	2010/06/14	21.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/11/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,409.0000	3,594.0000	5.427	0	0	0
13/11/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,539.0000	3,368.0000	(4.832)	0	0	0
13/11/2009	£ / R	2010/06/14	14.90	Call	Currency Future	230.0000	261.0000	13.478	0	0	0
13/11/2009	£ / R	2010/06/14	17.60	Call	Currency Future	57.0000	66.0000	15.789	0	0	0
13/11/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,732.0000	8,547.0000	(2.119)	0	0	0
13/11/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,205.0000	4,030.0000	(4.162)	0	0	0
13/11/2009	£ / R	2010/06/14	16.20	Call	Currency Future	118.0000	134.0000	13.559	0	0	0
13/11/2009	£ / R	2010/06/14	18.90	Put	Currency Future	6,150.0000	5,967.0000	(2.976)	0	0	0
13/11/2009	£ / R	2010/06/14	13.30	Call	Currency Future	522.0000	589.0000	12.835	0	0	0
13/11/2009	£ / R	2010/06/14	8.70	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
13/11/2009	£ / R	2010/06/14	19.10	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/11/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,746.0000	6,561.0000	(2.742)	0	0	0
13/11/2009	£ / R	2010/06/14	18.40	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
13/11/2009	£ / R	2010/06/14	12.40	Put	Currency Future	493.0000	414.0000	(16.024)	0	0	0
13/11/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,279.0000	9,093.0000	(2.005)	0	0	0
13/11/2009	£ / R	2010/06/14	18.20	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	18.90	Call	Currency Future	30.0000	33.0000	10.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	21.20	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
13/11/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,042.0000	922.0000	(11.516)	0	0	0
13/11/2009	£ / R	2010/06/14	15.30	Call	Currency Future	186.0000	212.0000	13.978	0	0	0
13/11/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,658.0000	5,477.0000	(3.199)	0	0	0
13/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	731.0000	826.0000	12.996	0	0	0
13/11/2009	£ / R	2010/06/14	20.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/11/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,492.0000	4,316.0000	(3.918)	0	0	0
13/11/2009	£ / R	2010/06/14	22.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	8.90	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/06/14	20.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/11/2009	£ / R	2010/06/14	16.90	Call	Currency Future	84.0000	97.0000	15.476	0	0	0
13/11/2009	£ / R	2010/06/14	12.75	Call	Currency Future	710.0000	803.0000	13.099	0	0	0
13/11/2009	£ / R	2010/06/14	22.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	£ / R	2010/06/14	17.20	Call	Currency Future	71.0000	82.0000	15.493	0	0	0
13/11/2009	£ / R	2010/06/14	14.90	Put	Currency Future	2,350.0000	2,194.0000	(6.638)	0	0	0
13/11/2009	£ / R	2010/06/14	19.20	Put	Currency Future	6,448.0000	6,263.0000	(2.869)	0	0	0
13/11/2009	£ / R	2010/06/14	14.70	Call	Currency Future	255.0000	286.0000	12.157	0	0	0
13/11/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,349.0000	6,164.0000	(2.914)	0	0	0
13/11/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,797.0000	2,634.0000	(5.828)	0	0	0
13/11/2009	£ / R	2010/06/14	12.75	Put	Currency Future	680.0000	586.0000	(13.824)	0	0	0
13/11/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,462.0000	5,281.0000	(3.314)	0	0	0
13/11/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,591.0000	7,405.0000	(2.450)	0	0	0
13/11/2009	£ / R	2010/06/14	8.90	Call	Currency Future	3,900.0000	4,085.0000	4.744	0	0	0
13/11/2009	£ / R	2010/06/14	17.50	Call	Currency Future	61.0000	70.0000	14.754	0	0	11,279
13/11/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,445.0000	3,274.0000	(4.964)	0	0	0
13/11/2009	£ / R	2010/06/14	11.25	Put	Currency Future	128.0000	102.0000	(20.313)	0	0	0
13/11/2009	£ / R	2010/06/14	19.90	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/11/2009	£ / R	2010/06/14	8.25	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/11/2009	£ / R	2010/06/14	12.40	Call	Currency Future	872.0000	981.0000	12.500	0	0	0
13/11/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,292.0000	7,107.0000	(2.537)	0	0	0
13/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,616.0000	2,456.0000	(6.116)	0	0	0
13/11/2009	£ / R	2010/06/14	19.20	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
13/11/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,151.0000	1,026.0000	(10.860)	0	0	0
13/11/2009	£ / R	2010/06/14	12.55	Put	Currency Future	569.0000	484.0000	(14.938)	0	0	0
13/11/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,840.0000	7,654.0000	(2.372)	0	0	0
13/11/2009	£ / R	2010/06/14	19.50	Call	Currency Future	25.0000	28.0000	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
13/11/2009	£ / R	2010/06/14	9.40	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
13/11/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,088.0000	7,903.0000	(2.287)	0	0	0
13/11/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,537.0000	4,722.0000	4.078	0	0	0
13/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	651.0000	559.0000	(14.132)	0	0	0
13/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	218.0000	181.0000	(16.972)	0	0	0
13/11/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,578.0000	9,392.0000	(1.942)	0	0	0
13/11/2009	£ / R	2010/06/14	21.20	Put	Currency Future	8,435.0000	8,250.0000	(2.193)	0	0	0
13/11/2009	£ / R	2010/06/14	13.05	Call	Currency Future	599.0000	676.0000	12.855	0	0	0
13/11/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,175.0000	2,019.0000	(7.172)	0	0	0
13/11/2009	£ / R	2010/06/14	16.10	Call	Currency Future	124.0000	141.0000	13.710	0	0	0
13/11/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,960.0000	2,131.0000	8.724	0	0	0
13/11/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,889.0000	7,704.0000	(2.345)	0	0	0
13/11/2009	£ / R	2010/06/14	12.45	Call	Currency Future	847.0000	953.0000	12.515	0	0	8,032
13/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	196.0000	223.0000	13.776	0	0	0
13/11/2009	£ / R	2010/06/14	13.45	Call	Currency Future	481.0000	542.0000	12.682	0	0	0
13/11/2009	£ / R	2010/06/14	10.90	Put	Currency Future	81.0000	65.0000	(19.753)	0	0	0
13/11/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,439.0000	4,623.0000	4.145	0	0	0
13/11/2009	£ / R	2010/06/14	12.65	Call	Currency Future	753.0000	850.0000	12.882	0	0	0
13/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	58.0000	(9.375)	0	0	0
13/11/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,014.0000	3,839.0000	(4.360)	0	0	0
13/11/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,114.0000	991.0000	(11.041)	0	0	0
13/11/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,374.0000	1,527.0000	11.135	0	0	0
13/11/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	£ / R	2010/06/14	12.20	Call	Currency Future	979.0000	1,097.0000	12.053	0	0	0
13/11/2009	£ / R	2010/06/14	10.85	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0
13/11/2009	£ / R	2010/06/14	13.10	Put	Currency Future	903.0000	791.0000	(12.403)	0	0	0
13/11/2009	£ / R	2010/06/14	17.05	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
13/11/2009	£ / R	2010/06/14	15.40	Call	Currency Future	176.0000	201.0000	14.205	0	0	0
13/11/2009	£ / R	2010/06/14	8.35	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/11/2009	£ / R	2010/06/14	12.20	Put	Currency Future	400.0000	330.0000	(17.500)	0	0	0
13/11/2009	£ / R	2010/06/14	11.85	Put	Currency Future	263.0000	215.0000	(18.251)	0	0	0
13/11/2009	£ / R	2010/06/14	12.90	Call	Currency Future	652.0000	736.0000	12.883	0	0	0
13/11/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,348.0000	4,173.0000	(4.025)	0	0	0
13/11/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,143.0000	6,958.0000	(2.590)	0	0	0
13/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,297.0000	1,447.0000	11.565	0	0	0
13/11/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,121.0000	4,941.0000	(3.515)	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
13/11/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,379.0000	9,193.0000	(1.983)	0	0	0
13/11/2009	£ / R	2010/06/14	12.90	Put	Currency Future	772.0000	669.0000	(13.342)	0	0	0
13/11/2009	£ / R	2010/06/14	16.70	Call	Currency Future	94.0000	106.0000	12.766	0	0	0
13/11/2009	£ / R	2010/06/14	13.10	Call	Currency Future	583.0000	657.0000	12.693	0	0	0
13/11/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,528.0000	9,342.0000	(1.952)	0	0	0
13/11/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,030.0000	8,845.0000	(2.049)	0	0	0
13/11/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,005.0000	2,180.0000	8.728	0	0	0
13/11/2009	£ / R	2010/06/14	17.85	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
13/11/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,191.0000	2,373.0000	8.307	0	0	0
13/11/2009	£ / R	2010/06/14	22.15	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/11/2009	£ / R	2010/06/14	21.45	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/11/2009	£ / R	2010/06/14	11.60	Put	Currency Future	194.0000	160.0000	(17.526)	0	0	0
13/11/2009	£ / R	2010/06/14	18.05	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
13/11/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,044.0000	6,859.0000	(2.626)	0	0	0
13/11/2009	£ / R	2010/06/14	12.65	Put	Currency Future	623.0000	534.0000	(14.286)	0	0	0
13/11/2009	£ / R	2010/06/14	9.85	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
13/11/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,211.0000	3,043.0000	(5.232)	0	0	0
13/11/2009	£ / R	2010/06/14	19.75	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
13/11/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,413.0000	5,233.0000	(3.325)	0	0	0
13/11/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,696.0000	6,511.0000	(2.763)	0	0	0
13/11/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,560.0000	5,379.0000	(3.255)	0	0	0
13/11/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,398.0000	3,228.0000	(5.003)	0	0	0
13/11/2009	£ / R	2010/06/14	21.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/11/2009	£ / R	2010/06/14	8.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,192.0000	1,332.0000	11.745	0	0	0
13/11/2009	£ / R	2010/06/14	19.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/11/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,994.0000	6,809.0000	(2.645)	0	0	0
13/11/2009	£ / R	2010/06/14	20.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/11/2009	£ / R	2010/06/14	19.45	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
13/11/2009	£ / R	2010/06/14	18.30	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
13/11/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,782.0000	8,597.0000	(2.107)	0	0	0
13/11/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,145.0000	4,328.0000	4.415	0	0	0
13/11/2009	£ / R	2010/06/14	19.80	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/11/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,735.0000	4,920.0000	3.907	0	0	0
13/11/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,116.0000	3,300.0000	5.905	0	0	0
13/11/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,093.0000	6,908.0000	(2.608)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	10.65	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
13/11/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,939.0000	7,754.0000	(2.330)	0	0	0
13/11/2009	£ / R	2010/06/14	13.20	Call	Currency Future	551.0000	622.0000	12.886	0	0	0
13/11/2009	£ / R	2010/06/14	11.45	Put	Currency Future	163.0000	133.0000	(18.405)	0	0	0
13/11/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,588.0000	4,411.0000	(3.858)	0	0	0
13/11/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,316.0000	5,135.0000	(3.405)	0	0	0
13/11/2009	£ / R	2010/06/14	20.65	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/11/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,970.0000	3,154.0000	6.195	0	0	0
13/11/2009	£ / R	2010/06/14	21.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	£ / R	2010/06/14	18.70	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
13/11/2009	£ / R	2010/06/14	13.20	Put	Currency Future	972.0000	855.0000	(12.037)	0	0	0
13/11/2009	£ / R	2010/06/14	22.30	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/11/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,683.0000	8,498.0000	(2.131)	0	0	0
13/11/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,706.0000	2,545.0000	(5.950)	0	0	0
13/11/2009	£ / R	2010/06/14	20.85	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,143.0000	2,325.0000	8.493	0	0	0
13/11/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,335.0000	1,487.0000	11.386	0	0	0
13/11/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,953.0000	5,770.0000	(3.074)	0	0	0
13/11/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,541.0000	7,356.0000	(2.453)	0	0	0
13/11/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,482.0000	2,325.0000	(6.326)	0	0	0
13/11/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,131.0000	1,976.0000	(7.274)	0	0	0
13/11/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
13/11/2009	£ / R	2010/06/14	15.50	Call	Currency Future	168.0000	191.0000	13.690	0	0	0
13/11/2009	£ / R	2010/06/14	19.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/11/2009	£ / R	2010/06/14	12.60	Put	Currency Future	596.0000	508.0000	(14.765)	0	0	0
13/11/2009	£ / R	2010/06/14	20.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/11/2009	£ / R	2010/06/14	16.30	Call	Currency Future	113.0000	128.0000	13.274	0	0	0
13/11/2009	£ / R	2010/06/14	15.05	Call	Currency Future	212.0000	241.0000	13.679	0	0	0
13/11/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,051.0000	5,868.0000	(3.024)	0	0	0
13/11/2009	£ / R	2010/06/14	8.65	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
13/11/2009	£ / R	2010/06/14	12.35	Put	Currency Future	468.0000	392.0000	(16.239)	0	0	0
13/11/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,080.0000	8,895.0000	(2.037)	0	0	0
13/11/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,790.0000	7,604.0000	(2.388)	0	0	0
13/11/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,458.0000	3,643.0000	5.350	0	0	0
13/11/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,881.0000	8,696.0000	(2.083)	0	0	0
13/11/2009	£ / R	2010/06/14	18.15	Call	Currency Future	43.0000	49.0000	13.953	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	13.05	Put	Currency Future	870.0000	759.0000	(12.759)	0	0	0
13/11/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,302.0000	1,170.0000	(10.138)	0	0	0
13/11/2009	£ / R	2010/06/14	17.30	Call	Currency Future	67.0000	78.0000	16.418	0	0	0
13/11/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,263.0000	3,447.0000	5.639	0	0	0
13/11/2009	£ / R	2010/06/14	18.80	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
13/11/2009	£ / R	2010/06/14	14.65	Call	Currency Future	261.0000	293.0000	12.261	0	0	0
13/11/2009	£ / R	2010/06/14	17.80	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
13/11/2009	£ / R	2010/06/14	20.55	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/11/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,482.0000	2,665.0000	7.373	0	0	0
13/11/2009	£ / R	2010/06/14	21.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/11/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,492.0000	3,321.0000	(4.897)	0	0	0
13/11/2009	£ / R	2010/06/14	12.60	Call	Currency Future	776.0000	875.0000	12.758	0	0	0
13/11/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,531.0000	2,714.0000	7.230	0	0	0
13/11/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,633.0000	3,461.0000	(4.734)	0	0	0
13/11/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,109.0000	3,935.0000	(4.235)	0	0	0
13/11/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,072.0000	4,893.0000	(3.529)	0	0	0
13/11/2009	£ / R	2010/06/14	12.85	Call	Currency Future	671.0000	757.0000	12.817	0	0	0
13/11/2009	£ / R	2010/06/14	20.35	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/11/2009	£ / R	2010/06/14	14.55	Put	Currency Future	2,044.0000	1,891.0000	(7.485)	0	0	0
13/11/2009	£ / R	2010/06/14	9.35	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
13/11/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,895.0000	6,710.0000	(2.683)	0	0	0
13/11/2009	£ / R	2010/06/14	16.15	Call	Currency Future	121.0000	138.0000	14.050	0	0	0
13/11/2009	£ / R	2010/06/14	10.30	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
13/11/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,493.0000	1,649.0000	10.449	0	0	0
13/11/2009	£ / R	2010/06/14	20.80	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/11/2009	£ / R	2010/06/14	15.80	Call	Currency Future	144.0000	164.0000	13.889	0	0	0
13/11/2009	£ / R	2010/06/14	10.35	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
13/11/2009	£ / R	2010/06/14	11.65	Put	Currency Future	206.0000	170.0000	(17.476)	0	0	0
13/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	420.0000	474.0000	12.857	0	0	0
13/11/2009	£ / R	2010/06/14	13.80	Call	Currency Future	399.0000	450.0000	12.782	0	0	0
13/11/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,616.0000	1,776.0000	9.901	0	0	0
13/11/2009	£ / R	2010/06/14	10.45	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
13/11/2009	£ / R	2010/06/14	16.05	Call	Currency Future	127.0000	145.0000	14.173	0	0	0
13/11/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,039.0000	7,853.0000	(2.314)	0	0	0
13/11/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,641.0000	7,455.0000	(2.434)	0	0	0
13/11/2009	£ / R	2010/06/14	9.80	Put	Currency Future	39.0000	36.0000	(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
13/11/2009	£ / R	2010/06/14	12.85	Put	Currency Future	741.0000	641.0000	(13.495)	0	0	0
13/11/2009	£ / R	2010/06/14	13.75	Call	Currency Future	409.0000	462.0000	12.958	0	0	0
13/11/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,829.0000	4,651.0000	(3.686)	0	0	0
13/11/2009	£ / R	2010/06/14	21.75	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/11/2009	£ / R	2010/06/14	13.65	Call	Currency Future	432.0000	487.0000	12.731	0	0	0
13/11/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,419.0000	1,283.0000	(9.584)	0	0	0
13/11/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,385.0000	2,568.0000	7.673	0	0	0
13/11/2009	£ / R	2010/06/14	9.55	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
13/11/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,392.0000	7,207.0000	(2.503)	0	0	0
13/11/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,019.0000	3,202.0000	6.062	0	0	0
13/11/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,066.0000	1,191.0000	11.726	0	0	0
13/11/2009	£ / R	2010/06/14	12.80	Call	Currency Future	690.0000	780.0000	13.043	0	0	0
13/11/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,380.0000	1,245.0000	(9.783)	0	0	0
13/11/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,243.0000	4,427.0000	4.337	0	0	0
13/11/2009	£ / R	2010/06/14	11.35	Put	Currency Future	145.0000	116.0000	(20.000)	0	0	0
13/11/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,785.0000	1,949.0000	9.188	0	0	0
13/11/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,726.0000	2,910.0000	6.750	0	0	0
13/11/2009	£ / R	2010/06/14	10.55	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
13/11/2009	£ / R	2010/06/14	12.15	Put	Currency Future	378.0000	311.0000	(17.725)	0	0	0
13/11/2009	£ / R	2010/06/14	14.55	Call	Currency Future	274.0000	307.0000	12.044	0	0	0
13/11/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,062.0000	3,887.0000	(4.308)	0	0	0
13/11/2009	£ / R	2010/06/14	18.60	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
13/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,341.0000	1,207.0000	(9.993)	0	0	0
13/11/2009	£ / R	2010/06/14	11.30	Put	Currency Future	136.0000	109.0000	(19.853)	0	0	0
13/11/2009	£ / R	2010/06/14	8.60	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/11/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,288.0000	2,470.0000	7.955	0	0	0
13/11/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,164.0000	2,997.0000	(5.278)	0	0	0
13/11/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,008.0000	1,127.0000	11.806	0	0	0
13/11/2009	£ / R	2010/06/14	8.55	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
13/11/2009	£ / R	2010/06/14	17.75	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
13/11/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,633.0000	8,448.0000	(2.143)	0	0	0
13/11/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,854.0000	5,672.0000	(3.109)	0	0	0
13/11/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,194.0000	4,377.0000	4.363	0	0	0
13/11/2009	£ / R	2010/06/14	11.55	Put	Currency Future	184.0000	150.0000	(18.478)	0	0	0
13/11/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,579.0000	2,763.0000	7.135	0	0	0
13/11/2009	£ / R	2010/06/14	11.15	Put	Currency Future	113.0000	89.0000	(21.239)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	8.85	Call	Currency Future	3,949.0000	4,133.0000	4.659	0	0	0
13/11/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,050.0000	2,228.0000	8.683	0	0	0
13/11/2009	£ / R	2010/06/14	12.05	Put	Currency Future	337.0000	274.0000	(18.694)	0	0	0
13/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	634.0000	715.0000	12.776	0	0	0
13/11/2009	£ / R	2010/06/14	20.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/11/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,023.0000	4,844.0000	(3.564)	0	0	0
13/11/2009	£ / R	2010/06/14	19.40	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/11/2009	£ / R	2010/06/14	20.00	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,499.0000	1,360.0000	(9.273)	0	0	0
13/11/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,413.0000	1,567.0000	10.899	0	0	0
13/11/2009	£ / R	2010/06/14	16.80	Call	Currency Future	89.0000	101.0000	13.483	0	0	0
13/11/2009	£ / R	2010/06/14	10.25	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
13/11/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,742.0000	1,905.0000	9.357	0	0	0
13/11/2009	£ / R	2010/06/14	8.85	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
13/11/2009	£ / R	2010/06/14	10.80	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
13/11/2009	£ / R	2010/06/14	14.00	Call	Currency Future	359.0000	405.0000	12.813	0	0	0
13/11/2009	£ / R	2010/06/14	16.75	Call	Currency Future	91.0000	104.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,646.0000	6,462.0000	(2.769)	0	0	0
13/11/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,229.0000	9,044.0000	(2.005)	0	0	0
13/11/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,918.0000	3,744.0000	(4.441)	0	0	0
13/11/2009	£ / R	2010/06/14	22.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,478.0000	9,292.0000	(1.962)	0	0	0
13/11/2009	£ / R	2010/06/14	9.65	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
13/11/2009	£ / R	2010/06/14	14.85	Call	Currency Future	236.0000	267.0000	13.136	0	0	0
13/11/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,226.0000	1,370.0000	11.746	0	0	0
13/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	804.0000	698.0000	(13.184)	0	0	0
13/11/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,118.0000	2,951.0000	(5.356)	0	0	0
13/11/2009	£ / R	2010/06/14	22.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	£ / R	2010/06/14	15.60	Call	Currency Future	159.0000	181.0000	13.836	0	0	0
13/11/2009	£ / R	2010/06/14	10.10	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
13/11/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,263.0000	2,106.0000	(6.938)	0	0	0
13/11/2009	£ / R	2010/06/14	12.25	Call	Currency Future	951.0000	1,067.0000	12.198	0	0	0
13/11/2009	£ / R	2010/06/14	15.65	Call	Currency Future	155.0000	177.0000	14.194	0	0	0
13/11/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,306.0000	2,150.0000	(6.765)	0	0	0
13/11/2009	£ / R	2010/06/14	11.80	Put	Currency Future	246.0000	203.0000	(17.480)	0	0	0
13/11/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,915.0000	1,764.0000	(7.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	15.75	Call	Currency Future	148.0000	168.0000	13.514	0	0	0
13/11/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,243.0000	7,057.0000	(2.568)	0	0	0
13/11/2009	£ / R	2010/06/14	16.60	Call	Currency Future	98.0000	111.0000	13.265	0	0	0
13/11/2009	£ / R	2010/06/14	9.45	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
13/11/2009	£ / R	2010/06/14	8.80	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
13/11/2009	£ / R	2010/06/14	12.25	Put	Currency Future	422.0000	350.0000	(17.062)	0	0	0
13/11/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,165.0000	3,349.0000	5.814	0	0	0
13/11/2009	£ / R	2010/06/14	19.55	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/11/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,101.0000	5,918.0000	(3.000)	0	0	0
13/11/2009	£ / R	2010/06/14	15.10	Call	Currency Future	206.0000	235.0000	14.078	0	0	0
13/11/2009	£ / R	2010/06/14	14.40	Call	Currency Future	294.0000	331.0000	12.585	0	0	8,032
13/11/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,220.0000	2,063.0000	(7.072)	0	0	0
13/11/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,037.0000	1,159.0000	11.765	0	0	0
13/11/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,360.0000	3,545.0000	5.506	0	0	0
13/11/2009	£ / R	2010/06/14	20.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/11/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,026.0000	2,860.0000	(5.486)	0	0	0
13/11/2009	£ / R	2010/06/14	9.10	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
13/11/2009	£ / R	2010/06/14	17.55	Call	Currency Future	59.0000	68.0000	15.254	0	0	0
13/11/2009	£ / R	2010/06/14	21.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/11/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,491.0000	7,306.0000	(2.470)	0	0	0
13/11/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,444.0000	4,268.0000	(3.960)	0	0	0
13/11/2009	£ / R	2010/06/14	18.85	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
13/11/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,703.0000	3,888.0000	4.996	0	0	0
13/11/2009	£ / R	2010/06/14	12.80	Put	Currency Future	710.0000	613.0000	(13.662)	0	0	0
13/11/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,574.0000	1,733.0000	10.102	0	0	0
13/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,539.0000	1,399.0000	(9.097)	0	0	0
13/11/2009	£ / R	2010/06/14	22.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	£ / R	2010/06/14	20.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/11/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,795.0000	6,611.0000	(2.708)	0	0	0
13/11/2009	£ / R	2010/06/14	16.85	Call	Currency Future	86.0000	99.0000	15.116	0	0	0
13/11/2009	£ / R	2010/06/14	21.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/11/2009	£ / R	2010/06/14	12.45	Put	Currency Future	518.0000	436.0000	(15.830)	0	0	0
13/11/2009	£ / R	2010/06/14	12.10	Put	Currency Future	357.0000	292.0000	(18.207)	0	0	0
13/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	369.0000	416.0000	12.737	0	0	0
13/11/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,904.0000	5,721.0000	(3.100)	0	0	0
13/11/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,157.0000	3,982.0000	(4.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,527.0000	2,368.0000	(6.292)	0	0	0
13/11/2009	£ / R	2010/06/14	14.05	Call	Currency Future	350.0000	395.0000	12.857	0	0	0
13/11/2009	£ / R	2010/06/14	14.75	Call	Currency Future	249.0000	279.0000	12.048	0	0	0
13/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	298.0000	240.0000	(19.463)	0	0	0
13/11/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,980.0000	2,815.0000	(5.537)	0	0	0
13/11/2009	£ / R	2010/06/14	14.80	Call	Currency Future	242.0000	273.0000	12.810	0	0	0
13/11/2009	£ / R	2010/06/14	18.65	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
13/11/2009	£ / R	2010/06/14	15.85	Call	Currency Future	140.0000	160.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	134.0000	152.0000	13.433	0	0	0
13/11/2009	£ / R	2010/06/14	11.10	Put	Currency Future	106.0000	83.0000	(21.698)	0	0	0
13/11/2009	£ / R	2010/06/14	17.15	Call	Currency Future	73.0000	85.0000	16.438	0	0	0
13/11/2009	£ / R	2010/06/14	21.55	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/11/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,621.0000	1,478.0000	(8.822)	0	0	0
13/11/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,684.0000	4,507.0000	(3.779)	0	0	0
13/11/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,981.0000	8,795.0000	(2.071)	0	0	0
13/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,304.0000	3,135.0000	(5.115)	0	0	0
13/11/2009	£ / R	2010/06/14	13.50	Call	Currency Future	468.0000	528.0000	12.821	0	0	0
13/11/2009	£ / R	2010/06/14	18.75	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
13/11/2009	£ / R	2010/06/14	18.10	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
13/11/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,883.0000	5,069.0000	3.809	0	0	0
13/11/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,336.0000	8,151.0000	(2.219)	0	0	0
13/11/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,888.0000	2,724.0000	(5.679)	0	0	0
13/11/2009	£ / R	2010/06/14	17.95	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
13/11/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,872.0000	2,038.0000	8.868	0	0	0
13/11/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,628.0000	2,812.0000	7.002	0	0	0
13/11/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	731.0000	826.0000	12.996	0	0	0
13/11/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,580.0000	1,438.0000	(8.987)	0	0	0
13/11/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,728.0000	3,555.0000	(4.641)	0	0	0
13/11/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,218.0000	5,038.0000	(3.450)	0	0	0
13/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	196.0000	223.0000	13.776	0	0	0
13/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	378.0000	427.0000	12.963	0	0	0
13/11/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,999.0000	4,182.0000	4.576	0	0	0
13/11/2009	£ / R	2010/06/14	12.35	Call	Currency Future	898.0000	1,009.0000	12.361	0	0	0
13/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	651.0000	559.0000	(14.132)	0	0	0
13/11/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,337.0000	2,519.0000	7.788	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,128.0000	1,257.0000	11.436	0	0	0
13/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,616.0000	2,456.0000	(6.116)	0	0	0
13/11/2009	£ / R	2010/06/14	14.10	Call	Currency Future	341.0000	385.0000	12.903	0	0	0
13/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,499.0000	1,360.0000	(9.273)	0	0	0
13/11/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,390.0000	4,574.0000	4.191	0	0	0
13/11/2009	£ / R	2010/06/14	10.50	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
13/11/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,193.0000	7,008.0000	(2.572)	0	0	0
13/11/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,823.0000	3,007.0000	6.518	0	0	0
13/11/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,658.0000	1,819.0000	9.710	0	0	0
13/11/2009	£ / R	2010/06/14	20.40	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/11/2009	£ / R	2010/06/14	12.30	Call	Currency Future	924.0000	1,037.0000	12.229	0	0	0
13/11/2009	£ / R	2010/06/14	20.90	Put	Currency Future	8,137.0000	7,953.0000	(2.261)	0	0	0
13/11/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,311.0000	3,496.0000	5.587	0	0	0
13/11/2009	£ / R	2010/06/14	11.75	Put	Currency Future	230.0000	192.0000	(16.522)	0	0	0
13/11/2009	£ / R	2010/06/14	19.95	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/11/2009	£ / R	2010/06/14	10.00	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
13/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	420.0000	474.0000	12.857	0	0	0
13/11/2009	£ / R	2010/06/14	10.20	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
13/11/2009	£ / R	2010/06/14	8.40	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
13/11/2009	£ / R	2010/06/14	12.30	Put	Currency Future	445.0000	371.0000	(16.629)	0	0	0
13/11/2009	£ / R	2010/06/14	17.35	Call	Currency Future	66.0000	76.0000	15.152	0	0	0
13/11/2009	£ / R	2010/06/14	12.50	Call	Currency Future	823.0000	926.0000	12.515	0	0	0
13/11/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,556.0000	3,741.0000	5.202	0	0	0
13/11/2009	£ / R	2010/06/14	17.25	Call	Currency Future	69.0000	80.0000	15.942	0	0	0
13/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	87.0000	67.0000	(22.989)	0	0	0
13/11/2009	£ / R	2010/06/14	11.00	Put	Currency Future	93.0000	72.0000	(22.581)	0	0	0
13/11/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,662.0000	1,518.0000	(8.664)	0	0	0
13/11/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,700.0000	1,862.0000	9.529	0	0	0
13/11/2009	£ / R	2010/06/14	17.10	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
13/11/2009	£ / R	2010/06/14	13.00	Put	Currency Future	837.0000	728.0000	(13.023)	0	0	0
13/11/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,453.0000	1,608.0000	10.668	0	0	0
13/11/2009	£ / R	2010/06/14	19.25	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
13/11/2009	£ / R	2010/06/14	9.90	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
13/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,916.0000	2,083.0000	8.716	0	0	0
13/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	218.0000	181.0000	(16.972)	0	0	0
13/11/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,636.0000	4,821.0000	3.991	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
13/11/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,286.0000	8,102.0000	(2.221)	0	0	0
13/11/2009	£ / R	2010/06/14	17.40	Call	Currency Future	64.0000	74.0000	15.625	0	0	0
13/11/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,497.0000	6,313.0000	(2.832)	0	0	0
13/11/2009	£ / R	2010/06/14	18.25	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
13/11/2009	£ / R	2010/06/14	12.00	Put	Currency Future	317.0000	257.0000	(18.927)	0	0	0
13/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,341.0000	1,207.0000	(9.993)	0	0	0
13/11/2009	£ / R	2010/06/14	11.20	Put	Currency Future	120.0000	95.0000	(20.833)	0	0	0
13/11/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,802.0000	3,987.0000	4.866	0	0	0
13/11/2009	£ / R	2010/06/14	21.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/11/2009	£ / R	2010/06/14	11.50	Put	Currency Future	173.0000	141.0000	(18.497)	0	0	0
13/11/2009	£ / R	2010/06/14	9.25	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
13/11/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,511.0000	5,330.0000	(3.284)	0	0	0
13/11/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,097.0000	1,224.0000	11.577	0	0	0
13/11/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,787.0000	1,640.0000	(8.226)	0	0	0
13/11/2009	£ / R	2010/06/14	12.50	Put	Currency Future	543.0000	460.0000	(15.285)	0	0	0
13/11/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,160.0000	1,294.0000	11.552	0	0	0
13/11/2009	£ / R	2010/06/14	18.50	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
13/11/2009	£ / R	2010/06/14	14.25	Call	Currency Future	317.0000	356.0000	12.303	0	0	0
13/11/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
13/11/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,921.0000	3,105.0000	6.299	0	0	0
13/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,297.0000	1,447.0000	11.565	0	0	0
13/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	369.0000	416.0000	12.737	0	0	0
13/11/2009	£ / R	2010/06/14	15.90	Call	Currency Future	137.0000	156.0000	13.869	0	0	0
13/11/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,001.0000	1,848.0000	(7.646)	0	0	0
13/11/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,540.0000	4,364.0000	(3.877)	0	0	0
13/11/2009	£ / R	2010/06/14	21.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,143.0000	2,325.0000	8.493	0	0	0
13/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	378.0000	427.0000	12.963	0	0	0
13/11/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,441.0000	7,256.0000	(2.486)	0	0	0
13/11/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,257.0000	3,089.0000	(5.158)	0	0	0
13/11/2009	£ / R	2010/06/14	16.50	Call	Currency Future	103.0000	116.0000	12.621	0	0	0
13/11/2009	£ / R	2010/06/14	16.25	Call	Currency Future	115.0000	131.0000	13.913	0	0	0
13/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	58.0000	(9.375)	0	0	0
13/11/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,188.0000	1,061.0000	(10.690)	0	0	0
13/11/2009	£ / R	2010/06/14	20.20	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/11/2009	£ / R	2010/06/14	17.90	Call	Currency Future	49.0000	56.0000	14.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	11.40	Put	Currency Future	154.0000	124.0000	(19.481)	0	0	0
13/11/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,586.0000	3,414.0000	(4.796)	0	0	0
13/11/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,756.0000	5,574.0000	(3.162)	0	0	0
13/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,539.0000	1,399.0000	(9.097)	0	0	0
13/11/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,428.0000	9,243.0000	(1.962)	0	0	0
13/11/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,169.0000	4,990.0000	(3.463)	0	0	0
13/11/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,533.0000	1,691.0000	10.307	0	0	0
13/11/2009	£ / R	2010/06/14	15.25	Call	Currency Future	191.0000	217.0000	13.613	0	0	0
13/11/2009	£ / R	2010/06/14	13.60	Call	Currency Future	443.0000	500.0000	12.867	0	0	0
13/11/2009	£ / R	2010/06/14	21.90	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
13/11/2009	£ / R	2010/06/14	14.50	Call	Currency Future	280.0000	315.0000	12.500	0	0	0
13/11/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,661.0000	2,501.0000	(6.013)	0	0	0
13/11/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,586.0000	4,772.0000	4.056	0	0	0
13/11/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,823.0000	3,650.0000	(4.525)	0	0	0
13/11/2009	£ / R	2010/06/14	10.75	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
13/11/2009	£ / R	2010/06/14	22.10	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/11/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,048.0000	4,231.0000	4.521	0	0	0
13/11/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,434.0000	2,617.0000	7.518	0	0	0
13/11/2009	£ / R	2010/06/14	21.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	11.90	Put	Currency Future	280.0000	227.0000	(18.929)	0	0	0
13/11/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,180.0000	8,994.0000	(2.026)	0	0	0
13/11/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,264.0000	1,134.0000	(10.285)	0	0	0
13/11/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,364.0000	5,184.0000	(3.356)	0	0	0
13/11/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,130.0000	8,944.0000	(2.037)	0	0	0
13/11/2009	£ / R	2010/06/14	16.40	Call	Currency Future	107.0000	122.0000	14.019	0	0	0
13/11/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	134.0000	152.0000	13.433	0	0	0
13/11/2009	£ / R	2010/06/14	20.10	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,989.0000	7,804.0000	(2.316)	0	0	0
13/11/2009	£ / R	2010/06/14	10.40	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
13/11/2009	£ / R	2010/06/14	15.00	Call	Currency Future	218.0000	248.0000	13.761	0	0	0
13/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,304.0000	3,135.0000	(5.115)	0	0	0
13/11/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,329.0000	9,143.0000	(1.994)	0	0	0
13/11/2009	£ / R	2010/06/14	20.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/11/2009	£ / R	2010/06/14	9.00	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
13/11/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,438.0000	2,281.0000	(6.440)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	8.20	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/11/2009	£ / R	2010/06/14	14.30	Call	Currency Future	309.0000	348.0000	12.621	0	0	0
13/11/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,002.0000	5,819.0000	(3.049)	0	0	0
13/11/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,484.0000	8,300.0000	(2.169)	0	0	0
13/11/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,095.0000	2,276.0000	8.640	0	0	0
13/11/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,342.0000	7,157.0000	(2.520)	0	0	0
13/11/2009	£ / R	2010/06/14	8.75	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
13/11/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,250.0000	6,065.0000	(2.960)	0	0	0
13/11/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,597.0000	6,412.0000	(2.804)	0	0	0
13/11/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,829.0000	1,681.0000	(8.092)	0	0	0
13/11/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,299.0000	6,115.0000	(2.921)	0	0	0
13/11/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,926.0000	4,748.0000	(3.613)	0	0	0
13/11/2009	£ / R	2010/06/14	19.00	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
13/11/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,351.0000	3,182.0000	(5.043)	0	0	0
13/11/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,605.0000	3,790.0000	5.132	0	0	0
13/11/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,966.0000	3,792.0000	(4.387)	0	0	0
13/11/2009	£ / R	2010/06/14	14.35	Call	Currency Future	301.0000	339.0000	12.625	0	0	0
13/11/2009	£ / R	2010/06/14	16.65	Call	Currency Future	96.0000	109.0000	13.542	0	0	0
13/11/2009	£ / R	2010/06/14	9.20	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
13/11/2009	£ / R	2010/06/14	14.20	Call	Currency Future	325.0000	366.0000	12.615	0	0	0
13/11/2009	£ / R	2010/06/14	16.35	Call	Currency Future	110.0000	125.0000	13.636	0	0	0
13/11/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,677.0000	2,861.0000	6.873	0	0	0
13/11/2009	£ / R	2010/06/14	21.00	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
13/11/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,872.0000	1,722.0000	(8.013)	0	0	0
13/11/2009	£ / R	2010/06/14	15.35	Call	Currency Future	181.0000	206.0000	13.812	0	0	0
13/11/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,236.0000	8,052.0000	(2.234)	0	0	0
13/11/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,636.0000	4,459.0000	(3.818)	0	0	0
13/11/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,240.0000	2,422.0000	8.125	0	0	0
13/11/2009	£ / R	2010/06/14	10.15	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
13/11/2009	£ / R	2010/06/14	19.05	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
13/11/2009	£ / R	2010/06/14	18.35	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
13/11/2009	£ / R	2010/06/14	9.60	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
13/11/2009	£ / R	2010/06/14	13.00	Call	Currency Future	616.0000	695.0000	12.825	0	0	0
13/11/2009	£ / R	2010/06/14	17.00	Call	Currency Future	80.0000	92.0000	15.000	0	0	0
13/11/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,214.0000	3,398.0000	5.725	0	0	0
13/11/2009	£ / R	2010/06/14	17.65	Call	Currency Future	56.0000	65.0000	16.071	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	16.00	Call	Currency Future	130.0000	148.0000	13.846	0	0	0
13/11/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,088.0000	1,933.0000	(7.423)	0	0	0
13/11/2009	£ / R	2010/06/14	9.05	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
13/11/2009	£ / R	2010/06/14	18.00	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
13/11/2009	£ / R	2010/06/14	18.55	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
13/11/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,609.0000	5,428.0000	(3.227)	0	0	0
13/11/2009	£ / R	2010/06/14	10.60	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
13/11/2009	£ / R	2010/06/14	21.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/11/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,300.0000	4,125.0000	(4.070)	0	0	0
13/11/2009	£ / R	2010/06/14	16.55	Call	Currency Future	100.0000	114.0000	14.000	0	0	0
13/11/2009	£ / R	2010/06/14	14.60	Call	Currency Future	267.0000	300.0000	12.360	0	0	0
13/11/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,681.0000	3,508.0000	(4.700)	0	0	0
13/11/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,845.0000	6,660.0000	(2.703)	0	0	0
13/11/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,753.0000	3,938.0000	4.929	0	0	0
13/11/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,751.0000	2,589.0000	(5.889)	0	0	0
13/11/2009	£ / R	2010/06/14	19.60	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
13/11/2009	£ / R	2010/06/14	14.15	Call	Currency Future	333.0000	375.0000	12.613	0	0	0
13/11/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,832.0000	8,647.0000	(2.095)	0	0	0
13/11/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,396.0000	4,220.0000	(4.004)	0	0	0
13/11/2009	£ / R	2010/06/14	21.60	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/11/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,007.0000	888.0000	(11.817)	0	0	0
13/11/2009	£ / R	2010/06/14	21.30	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
13/11/2009	£ / R	2010/06/14	13.25	Call	Currency Future	536.0000	605.0000	12.873	0	0	0
13/11/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,703.0000	1,558.0000	(8.514)	0	0	0
13/11/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,583.0000	8,399.0000	(2.144)	0	0	0
13/11/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,534.0000	8,349.0000	(2.168)	0	0	0
13/11/2009	£ / R	2010/06/14	13.15	Call	Currency Future	567.0000	639.0000	12.698	0	0	0
13/11/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,547.0000	6,363.0000	(2.810)	0	0	0
13/11/2009	£ / R	2010/06/14	13.15	Put	Currency Future	937.0000	823.0000	(12.166)	0	0	0
13/11/2009	£ / R	2010/06/14	19.30	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/11/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,745.0000	1,599.0000	(8.367)	0	0	0
13/11/2009	£ / R	2010/06/14	19.35	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
13/11/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,507.0000	3,692.0000	5.275	0	0	0
13/11/2009	£ / R	2010/06/14	13.35	Call	Currency Future	508.0000	573.0000	12.795	0	0	0
13/11/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,068.0000	3,251.0000	5.965	0	0	0
13/11/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,226.0000	1,097.0000	(10.522)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,871.0000	3,697.0000	(4.495)	0	0	0
13/11/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,805.0000	5,623.0000	(3.135)	0	0	0
13/11/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,078.0000	956.0000	(11.317)	0	0	0
13/11/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,459.0000	1,321.0000	(9.459)	0	0	0
13/11/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,774.0000	2,958.0000	6.633	0	0	0
13/11/2009	£ / R	2010/06/14	13.85	Call	Currency Future	388.0000	438.0000	12.887	0	0	0
13/11/2009	£ / R	2010/06/14	15.55	Call	Currency Future	163.0000	186.0000	14.110	0	0	0
13/11/2009	£ / R	2010/06/14	13.55	Call	Currency Future	455.0000	514.0000	12.967	0	0	0
13/11/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,267.0000	5,087.0000	(3.418)	0	0	0
13/11/2009	£ / R	2010/06/14	9.30	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
13/11/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,259.0000	1,408.0000	11.835	0	0	0
13/11/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,934.0000	2,769.0000	(5.624)	0	0	0
13/11/2009	£ / R	2010/06/14	9.15	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
13/11/2009	£ / R	2010/06/14	10.05	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
13/11/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,385.0000	8,201.0000	(2.194)	0	0	0
13/11/2009	£ / R	2010/06/14	11.05	Put	Currency Future	99.0000	77.0000	(22.222)	0	0	0
13/11/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,654.0000	3,839.0000	5.063	0	0	0
13/11/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,828.0000	1,994.0000	9.081	0	0	0
13/11/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,072.0000	2,906.0000	(5.404)	0	0	0
13/11/2009	£ / R	2010/06/14	21.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/11/2009	£ / R	2010/06/14	15.70	Call	Currency Future	151.0000	172.0000	13.907	0	0	0
13/11/2009	£ / R	2010/06/14	19.15	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/11/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,398.0000	6,214.0000	(2.876)	0	0	0
13/11/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,571.0000	2,412.0000	(6.184)	0	0	0
13/11/2009	£ / R	2010/06/14	17.70	Call	Currency Future	54.0000	63.0000	16.667	0	0	0
13/11/2009	£ / R	2010/06/14	15.15	Call	Currency Future	201.0000	229.0000	13.930	0	0	0
13/11/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,975.0000	4,796.0000	(3.598)	0	0	0
13/11/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,944.0000	6,759.0000	(2.664)	0	0	0
13/11/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,931.0000	8,746.0000	(2.071)	0	0	0
13/11/2009	£ / R	2010/06/14	21.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	£ / R	2010/06/14	19.70	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/11/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,842.0000	2,679.0000	(5.735)	0	0	0
13/11/2009	£ / R	2010/06/14	16.45	Call	Currency Future	105.0000	119.0000	13.333	0	0	0
13/11/2009	£ / R	2010/06/14	15.45	Call	Currency Future	172.0000	196.0000	13.953	0	0	0
13/11/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,775.0000	3,602.0000	(4.583)	0	0	0
13/11/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,733.0000	4,555.0000	(3.761)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	£ / R	2010/06/14	17.45	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
13/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	804.0000	698.0000	(13.184)	0	0	0
13/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	634.0000	715.0000	12.776	0	0	0
13/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	298.0000	240.0000	(19.463)	0	0	0
13/11/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,872.0000	3,056.0000	6.407	0	0	0
13/11/2009	£ / R	2010/06/14	9.95	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
13/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,916.0000	2,083.0000	8.716	0	0	0
13/11/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,707.0000	5,525.0000	(3.189)	0	0	0
13/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,128.0000	1,257.0000	11.436	0	0	0
13/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	87.0000	67.0000	(22.989)	0	0	0
13/11/2009	£ / R	2010/06/14	18.45	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
13/11/2009	£ / R	2010/06/14	20.95	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
13/11/2009	£ / R	2010/06/14	18.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
13/11/2009	£ / R	2010/06/14	16.95	Put	Currency Future	4,252.0000	4,078.0000	(4.092)	0	0	0
13/11/2009	£ / R	2010/06/14	16.95	Call	Currency Future	82.0000	95.0000	15.854	0	0	0
13/11/2009	£ / R	2010/06/14	14.95	Put	Currency Future	2,394.0000	2,238.0000	(6.516)	0	0	0
13/11/2009	£ / R	2010/06/14	14.95	Call	Currency Future	224.0000	255.0000	13.839	0	0	0
13/11/2009	£ / R	2010/06/14	18.95	Put	Currency Future	6,200.0000	6,016.0000	(2.968)	0	0	0
13/11/2009	£ / R	2010/06/14	8.95	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/11/2009	£ / R	2010/06/14	8.95	Call	Currency Future	3,851.0000	4,036.0000	4.804	0	0	0
13/11/2009	£ / R	2010/06/14	20.95	Put	Currency Future	8,187.0000	8,003.0000	(2.247)	0	0	0
13/11/2009	€ / R	2009/12/14			Currency Future	11.1555	11.1844	0.259	11.1200	11.1200	34,800
13/11/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,595.0000	4,566.0000	(0.631)	0	0	0
13/11/2009	€ / R	2009/12/14	7.70	Call	Currency Future	3,456.0000	3,484.0000	0.810	0	0	0
13/11/2009	€ / R	2009/12/14	10.60	Call	Currency Future	612.0000	637.0000	4.085	0	0	0
13/11/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,596.0000	3,567.0000	(0.806)	0	0	0
13/11/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,498.0000	2,470.0000	(1.121)	0	0	0
13/11/2009	€ / R	2009/12/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,496.0000	3,467.0000	(0.830)	0	0	0
13/11/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,306.0000	3,334.0000	0.847	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,295.0000	6,266.0000	(0.461)	0	0	0
13/11/2009	€ / R 2009/12/14	12.00	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
13/11/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,363.0000	1,392.0000	2.128	0	0	0
13/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/11/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,445.0000	8,416.0000	(0.343)	0	0	0
13/11/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,595.0000	8,566.0000	(0.337)	0	0	0
13/11/2009	€ / R 2009/12/14	10.45	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
13/11/2009	€ / R 2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,314.0000	1,287.0000	(2.055)	0	0	0
13/11/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.50	Call	Currency Future	110.0000	118.0000	7.273	0	0	0
13/11/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,075.0000	1,048.0000	(2.512)	0	0	0
13/11/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,445.0000	6,416.0000	(0.450)	0	0	0
13/11/2009	€ / R 2009/12/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,595.0000	6,566.0000	(0.440)	0	0	0
13/11/2009	€ / R 2009/12/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,306.0000	2,335.0000	1.258	0	0	0
13/11/2009	€ / R 2009/12/14	12.45	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/11/2009	€ / R 2009/12/14	11.80	Put	Currency Future	706.0000	682.0000	(3.399)	0	0	0
13/11/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,056.0000	4,084.0000	0.690	0	0	0
13/11/2009	€ / R 2009/12/14	11.50	Put	Currency Future	454.0000	434.0000	(4.405)	0	0	0
13/11/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,295.0000	8,266.0000	(0.350)	0	0	0
13/11/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,356.0000	3,384.0000	0.834	0	0	0
13/11/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,095.0000	7,066.0000	(0.409)	0	0	0
13/11/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,495.0000	8,466.0000	(0.341)	0	0	0
13/11/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,945.0000	5,916.0000	(0.488)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	12.50	Call	Currency Future	18.0000	20.0000	11.111	0	0	80
13/11/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,710.0000	1,738.0000	1.637	0	0	0
13/11/2009	€ / R 2009/12/14	12.00	Put	Currency Future	887.0000	861.0000	(2.931)	0	0	0
13/11/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,595.0000	5,566.0000	(0.518)	0	0	0
13/11/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,845.0000	7,816.0000	(0.370)	0	0	0
13/11/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.45	Call	Currency Future	743.0000	769.0000	3.499	0	0	0
13/11/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,548.0000	2,519.0000	(1.138)	0	0	0
13/11/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.10	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/11/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,456.0000	2,485.0000	1.181	0	0	0
13/11/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,895.0000	7,866.0000	(0.367)	0	0	0
13/11/2009	€ / R 2009/12/14	10.65	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
13/11/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,314.0000	1,342.0000	2.131	0	0	0
13/11/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
13/11/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,256.0000	3,284.0000	0.860	0	0	0
13/11/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,945.0000	7,916.0000	(0.365)	0	0	0
13/11/2009	€ / R 2009/12/14	11.70	Put	Currency Future	619.0000	596.0000	(3.716)	0	0	0
13/11/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,706.0000	3,734.0000	0.756	0	0	0
13/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.95	Put	Currency Future	841.0000	816.0000	(2.973)	0	0	0
13/11/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,356.0000	2,385.0000	1.231	0	0	0
13/11/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,945.0000	6,916.0000	(0.418)	0	0	0
13/11/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,495.0000	6,466.0000	(0.446)	0	0	0
13/11/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,156.0000	4,184.0000	0.674	0	0	0
13/11/2009	€ / R 2009/12/14	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.30	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/11/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	€ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

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13/11/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,745.0000	6,716.0000	(0.430)	0	0	0
13/11/2009	€ / R 2009/12/14	12.15	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
13/11/2009	€ / R 2009/12/14	8.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,057.0000	2,086.0000	1.410	0	0	0
13/11/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,460.0000	1,433.0000	(1.849)	0	0	0
13/11/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.25	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
13/11/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,745.0000	3,717.0000	(0.748)	0	0	0
13/11/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,027.0000	1,001.0000	(2.532)	0	0	0
13/11/2009	€ / R 2009/12/14	10.80	Call	Currency Future	450.0000	474.0000	5.333	0	0	0
13/11/2009	€ / R 2009/12/14	10.60	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
13/11/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,845.0000	5,816.0000	(0.496)	0	0	0
13/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,755.0000	1,727.0000	(1.595)	0	0	0
13/11/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,008.0000	2,036.0000	1.394	0	0	0
13/11/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,122.0000	1,095.0000	(2.406)	0	0	0
13/11/2009	€ / R 2009/12/14	11.80	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
13/11/2009	€ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,363.0000	1,335.0000	(2.054)	0	0	0
13/11/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,745.0000	8,716.0000	(0.332)	0	0	0
13/11/2009	€ / R 2009/12/14	12.10	Put	Currency Future	980.0000	954.0000	(2.653)	0	0	0
13/11/2009	€ / R 2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,445.0000	5,416.0000	(0.533)	0	0	0
13/11/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,345.0000	8,316.0000	(0.348)	0	0	0
13/11/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,106.0000	4,134.0000	0.682	0	0	0
13/11/2009	€ / R 2009/12/14	10.75	Call	Currency Future	489.0000	513.0000	4.908	0	0	0
13/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,903.0000	1,875.0000	(1.471)	0	0	0
13/11/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,006.0000	3,034.0000	0.931	0	0	0
13/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,449.0000	2,420.0000	(1.184)	0	0	0
13/11/2009	€ / R 2009/12/14	11.90	Put	Currency Future	796.0000	771.0000	(3.141)	0	0	0
13/11/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,745.0000	4,716.0000	(0.611)	0	0	0
13/11/2009	€ / R 2009/12/14	11.70	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
13/11/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,706.0000	2,734.0000	1.035	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,556.0000	2,585.0000	1.135	0	0	0
13/11/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.75	Put	Currency Future	83.0000	78.0000	(6.024)	0	0	0
13/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	€ / R 2009/12/14	13.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.90	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
13/11/2009	€ / R 2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,295.0000	4,266.0000	(0.675)	0	0	0
13/11/2009	€ / R 2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,695.0000	6,666.0000	(0.433)	0	0	0
13/11/2009	€ / R 2009/12/14	12.05	Put	Currency Future	934.0000	908.0000	(2.784)	0	0	0
13/11/2009	€ / R 2009/12/14	10.80	Put	Currency Future	94.0000	89.0000	(5.319)	0	0	0
13/11/2009	€ / R 2009/12/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,345.0000	6,316.0000	(0.457)	0	0	0
13/11/2009	€ / R 2009/12/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,706.0000	1,677.0000	(1.700)	0	0	0
13/11/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,006.0000	4,034.0000	0.699	0	0	0
13/11/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,412.0000	1,384.0000	(1.983)	0	0	0
13/11/2009	€ / R 2009/12/14	10.90	Put	Currency Future	121.0000	115.0000	(4.959)	0	0	0
13/11/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,561.0000	1,589.0000	1.794	0	0	0
13/11/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.05	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
13/11/2009	€ / R 2009/12/14	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,908.0000	1,937.0000	1.520	0	0	0
13/11/2009	€ / R 2009/12/14	12.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,995.0000	7,966.0000	(0.363)	0	0	0
13/11/2009	€ / R 2009/12/14	12.55	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	€ / R 2009/12/14	10.90	Call	Currency Future	376.0000	399.0000	6.117	0	0	0
13/11/2009	€ / R 2009/12/14	9.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,695.0000	8,666.0000	(0.334)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	11.95	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
13/11/2009	€ / R 2009/12/14	9.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,945.0000	3,916.0000	(0.735)	0	0	0
13/11/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,610.0000	1,639.0000	1.801	0	0	0
13/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	€ / R 2009/12/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,250.0000	2,221.0000	(1.289)	0	0	0
13/11/2009	€ / R 2009/12/14	9.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,556.0000	3,584.0000	0.787	0	0	0
13/11/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,495.0000	4,466.0000	(0.645)	0	0	0
13/11/2009	€ / R 2009/12/14	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,460.0000	1,433.0000	(1.849)	0	0	0
13/11/2009	€ / R 2009/12/14	10.15	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R 2009/12/14	11.85	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
13/11/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,107.0000	2,136.0000	1.376	0	0	0
13/11/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,445.0000	4,416.0000	(0.652)	0	0	0
13/11/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,511.0000	1,540.0000	1.919	0	0	0
13/11/2009	€ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.35	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/11/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,995.0000	5,966.0000	(0.484)	0	0	0
13/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,266.0000	1,239.0000	(2.133)	0	0	0
13/11/2009	€ / R 2009/12/14	11.85	Put	Currency Future	751.0000	726.0000	(3.329)	0	0	0
13/11/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,156.0000	3,184.0000	0.887	0	0	0
13/11/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,118.0000	1,146.0000	2.504	0	0	0
13/11/2009	€ / R 2009/12/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,906.0000	3,934.0000	0.717	0	0	0
13/11/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,395.0000	7,366.0000	(0.392)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,218.0000	1,191.0000	(2.217)	0	0	0
13/11/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,021.0000	1,049.0000	2.742	0	0	0
13/11/2009	€ / R 2009/12/14	13.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,256.0000	2,285.0000	1.285	0	0	0
13/11/2009	€ / R 2009/12/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.75	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/11/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,506.0000	3,534.0000	0.799	0	0	0
13/11/2009	€ / R 2009/12/14	9.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	€ / R 2009/12/14	10.85	Call	Currency Future	412.0000	436.0000	5.825	0	0	0
13/11/2009	€ / R 2009/12/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,854.0000	1,825.0000	(1.564)	0	0	0
13/11/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,265.0000	1,293.0000	2.213	0	0	0
13/11/2009	€ / R 2009/12/14	10.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/11/2009	€ / R 2009/12/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,266.0000	1,239.0000	(2.133)	0	0	0
13/11/2009	€ / R 2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,656.0000	1,628.0000	(1.691)	0	0	0
13/11/2009	€ / R 2009/12/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,895.0000	3,866.0000	(0.745)	0	0	0
13/11/2009	€ / R 2009/12/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,545.0000	4,516.0000	(0.638)	0	0	0
13/11/2009	€ / R 2009/12/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.20	Call	Currency Future	198.0000	212.0000	7.071	0	0	0
13/11/2009	€ / R 2009/12/14	10.65	Call	Currency Future	570.0000	594.0000	4.211	0	0	0
13/11/2009	€ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,995.0000	3,966.0000	(0.726)	0	0	0
13/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,151.0000	2,122.0000	(1.348)	0	0	0
13/11/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,945.0000	4,916.0000	(0.586)	0	0	0
13/11/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,656.0000	2,685.0000	1.092	0	0	0
13/11/2009	€ / R 2009/12/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,095.0000	8,066.0000	(0.358)	0	0	0
13/11/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,395.0000	4,366.0000	(0.660)	0	0	0
13/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0

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13/11/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,052.0000	2,023.0000	(1.413)	0	0	0
13/11/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,546.0000	3,517.0000	(0.818)	0	0	0
13/11/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,895.0000	5,866.0000	(0.492)	0	0	0
13/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,509.0000	1,481.0000	(1.856)	0	0	0
13/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	€ / R 2009/12/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,095.0000	4,066.0000	(0.708)	0	0	0
13/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,106.0000	3,134.0000	0.901	0	0	0
13/11/2009	€ / R 2009/12/14	9.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,646.0000	3,617.0000	(0.795)	0	0	0
13/11/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,095.0000	6,066.0000	(0.476)	0	0	0
13/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,170.0000	1,143.0000	(2.308)	0	0	0
13/11/2009	€ / R 2009/12/14	12.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/11/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,070.0000	1,097.0000	2.523	0	0	0
13/11/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,660.0000	1,688.0000	1.687	0	0	0
13/11/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,645.0000	4,616.0000	(0.624)	0	0	0
13/11/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,906.0000	2,934.0000	0.964	0	0	0
13/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,002.0000	1,974.0000	(1.399)	0	0	0
13/11/2009	€ / R 2009/12/14	11.20	Put	Currency Future	243.0000	227.0000	(6.584)	0	0	0
13/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/11/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,656.0000	3,684.0000	0.766	0	0	0
13/11/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,145.0000	8,116.0000	(0.356)	0	0	0
13/11/2009	€ / R 2009/12/14	9.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,903.0000	1,875.0000	(1.471)	0	0	0
13/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,200.0000	2,172.0000	(1.273)	0	0	0
13/11/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,056.0000	3,084.0000	0.916	0	0	0
13/11/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.70	Call	Currency Future	529.0000	553.0000	4.537	0	0	0
13/11/2009	€ / R 2009/12/14	10.25	Call	Currency Future	927.0000	953.0000	2.805	0	0	0
13/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,200.0000	2,172.0000	(1.273)	0	0	0
13/11/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,462.0000	1,490.0000	1.915	0	0	0
13/11/2009	€ / R 2009/12/14	10.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,498.0000	2,470.0000	(1.121)	0	0	0
13/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,845.0000	4,816.0000	(0.599)	0	0	0
13/11/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	16.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/11/2009	€ / R 2009/12/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,509.0000	1,481.0000	(1.856)	0	0	0
13/11/2009	€ / R 2009/12/14	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/11/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,756.0000	3,784.0000	0.745	0	0	0
13/11/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,045.0000	6,016.0000	(0.480)	0	0	0
13/11/2009	€ / R 2009/12/14	10.70	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
13/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,002.0000	1,974.0000	(1.399)	0	0	0
13/11/2009	€ / R 2009/12/14	12.70	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/11/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,167.0000	1,195.0000	2.399	0	0	0
13/11/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,756.0000	2,784.0000	1.016	0	0	0
13/11/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,506.0000	2,535.0000	1.157	0	0	0
13/11/2009	€ / R 2009/12/14	10.95	Call	Currency Future	341.0000	364.0000	6.745	0	0	0
13/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.15	Put	Currency Future	213.0000	204.0000	(4.225)	0	0	0
13/11/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,695.0000	4,666.0000	(0.618)	0	0	0
13/11/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,558.0000	1,530.0000	(1.797)	0	0	0
13/11/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,157.0000	2,185.0000	1.298	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,045.0000	8,016.0000	(0.360)	0	0	0
13/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/11/2009	€ / R 2009/12/14	10.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/11/2009	€ / R 2009/12/14	12.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.10	Call	Currency Future	246.0000	268.0000	8.943	0	0	0
13/11/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,607.0000	1,579.0000	(1.742)	0	0	0
13/11/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,845.0000	3,817.0000	(0.728)	0	0	0
13/11/2009	€ / R 2009/12/14	10.50	Call	Currency Future	698.0000	724.0000	3.725	0	0	0
13/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	€ / R 2009/12/14	11.10	Put	Currency Future	191.0000	183.0000	(4.188)	0	0	0
13/11/2009	€ / R 2009/12/14	12.75	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/11/2009	€ / R 2009/12/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.50	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
13/11/2009	€ / R 2009/12/14	10.95	Put	Currency Future	136.0000	130.0000	(4.412)	0	0	0
13/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,747.0000	2,719.0000	(1.019)	0	0	0
13/11/2009	€ / R 2009/12/14	13.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,245.0000	8,216.0000	(0.352)	0	0	0
13/11/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,895.0000	4,866.0000	(0.592)	0	0	0
13/11/2009	€ / R 2009/12/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.00	Put	Currency Future	153.0000	146.0000	(4.575)	0	0	0
13/11/2009	€ / R 2009/12/14	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.85	Put	Currency Future	107.0000	101.0000	(5.607)	0	0	0
13/11/2009	€ / R 2009/12/14	10.30	Call	Currency Future	880.0000	906.0000	2.955	0	0	0
13/11/2009	€ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,346.0000	3,317.0000	(0.867)	0	0	0
13/11/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,145.0000	6,116.0000	(0.472)	0	0	0
13/11/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,947.0000	2,918.0000	(0.984)	0	0	0
13/11/2009	€ / R 2009/12/14	10.30	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
13/11/2009	€ / R 2009/12/14	9.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	€ / R 2009/12/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,245.0000	6,216.0000	(0.464)	0	0	0
13/11/2009	€ / R 2009/12/14	11.35	Call	Currency Future	148.0000	158.0000	6.757	0	0	0
13/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,897.0000	2,868.0000	(1.001)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	14.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,406.0000	3,434.0000	0.822	0	0	0
13/11/2009	€ / R 2009/12/14	11.35	Put	Currency Future	342.0000	324.0000	(5.263)	0	0	0
13/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,859.0000	1,887.0000	1.506	0	0	0
13/11/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,759.0000	1,788.0000	1.649	0	0	0
13/11/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,755.0000	1,727.0000	(1.595)	0	0	0
13/11/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,245.0000	4,216.0000	(0.683)	0	0	0
13/11/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,406.0000	2,435.0000	1.205	0	0	0
13/11/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,101.0000	2,073.0000	(1.333)	0	0	0
13/11/2009	€ / R 2009/12/14	11.00	Call	Currency Future	308.0000	330.0000	7.143	0	0	0
13/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,856.0000	2,884.0000	0.980	0	0	0
13/11/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,195.0000	4,166.0000	(0.691)	0	0	0
13/11/2009	€ / R 2009/12/14	10.40	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
13/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,697.0000	2,669.0000	(1.038)	0	0	0
13/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,953.0000	1,924.0000	(1.485)	0	0	0
13/11/2009	€ / R 2009/12/14	11.15	Call	Currency Future	218.0000	239.0000	9.633	0	0	0
13/11/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,045.0000	4,016.0000	(0.717)	0	0	0
13/11/2009	€ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.40	Call	Currency Future	788.0000	814.0000	3.299	0	0	0
13/11/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,413.0000	1,441.0000	1.982	0	0	0
13/11/2009	€ / R 2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,953.0000	1,924.0000	(1.485)	0	0	0
13/11/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,856.0000	3,884.0000	0.726	0	0	0
13/11/2009	€ / R 2009/12/14	10.35	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
13/11/2009	€ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	10.35	Call	Currency Future	834.0000	860.0000	3.118	0	0	0
13/11/2009	€ / R 2009/12/14	11.25	Put	Currency Future	274.0000	258.0000	(5.839)	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
13/11/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,349.0000	2,321.0000	(1.192)	0	0	0
13/11/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,207.0000	2,235.0000	1.269	0	0	0
13/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,697.0000	2,669.0000	(1.038)	0	0	0
13/11/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.65	Put	Currency Future	577.0000	554.0000	(3.986)	0	0	0
13/11/2009	€ / R 2009/12/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,206.0000	3,234.0000	0.873	0	0	0
13/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,648.0000	2,619.0000	(1.095)	0	0	0
13/11/2009	€ / R 2009/12/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,345.0000	4,316.0000	(0.667)	0	0	0
13/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
13/11/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,216.0000	1,244.0000	2.303	0	0	0
13/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,449.0000	2,420.0000	(1.184)	0	0	0
13/11/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,046.0000	3,018.0000	(0.919)	0	0	0
13/11/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,195.0000	6,166.0000	(0.468)	0	0	0
13/11/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,299.0000	2,271.0000	(1.218)	0	0	0
13/11/2009	€ / R 2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	13.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,795.0000	3,767.0000	(0.738)	0	0	0
13/11/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,804.0000	1,776.0000	(1.552)	0	0	0
13/11/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,195.0000	8,166.0000	(0.354)	0	0	0
13/11/2009	€ / R 2009/12/14	13.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,795.0000	7,766.0000	(0.372)	0	0	0
13/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.25	Call	Currency Future	180.0000	192.0000	6.667	0	0	0
13/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,556.0000	3,584.0000	0.787	0	0	0
13/11/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,696.0000	3,667.0000	(0.785)	0	0	0
13/11/2009	€ / R 2009/12/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.65	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
13/11/2009	€ / R 2009/12/14	9.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.40	Call	Currency Future	134.0000	144.0000	7.463	0	0	0
13/11/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,795.0000	5,766.0000	(0.500)	0	0	0
13/11/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,645.0000	8,616.0000	(0.335)	0	0	0
13/11/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,809.0000	1,838.0000	1.603	0	0	0
13/11/2009	€ / R 2009/12/14	11.40	Put	Currency Future	378.0000	359.0000	(5.026)	0	0	0
13/11/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.05	Put	Currency Future	171.0000	164.0000	(4.094)	0	0	0
13/11/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,806.0000	3,834.0000	0.736	0	0	0
13/11/2009	€ / R 2009/12/14	11.05	Call	Currency Future	276.0000	298.0000	7.971	0	0	0
13/11/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,806.0000	2,834.0000	0.998	0	0	0
13/11/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,145.0000	4,116.0000	(0.700)	0	0	0
13/11/2009	€ / R 2009/12/14	11.45	Put	Currency Future	416.0000	396.0000	(4.808)	0	0	0
13/11/2009	€ / R 2009/12/14	9.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	€ / R 2009/12/14	11.45	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
13/11/2009	€ / R 2009/12/14	10.20	Call	Currency Future	974.0000	1,000.0000	2.669	0	0	0
13/11/2009	€ / R 2009/12/14	10.20	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/11/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,958.0000	1,987.0000	1.481	0	0	0
13/11/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,545.0000	6,516.0000	(0.443)	0	0	0
13/11/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,146.0000	3,117.0000	(0.922)	0	0	0
13/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,747.0000	2,719.0000	(1.019)	0	0	0
13/11/2009	€ / R 2009/12/14	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.30	Put	Currency Future	307.0000	290.0000	(5.537)	0	0	0
13/11/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,956.0000	3,984.0000	0.708	0	0	0
13/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	11.30	Call	Currency Future	163.0000	174.0000	6.748	0	0	0
13/11/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,956.0000	2,984.0000	0.947	0	0	0
13/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,545.0000	8,516.0000	(0.339)	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
13/11/2009	€ / R	2009/12/14	13.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,250.0000	2,221.0000	(1.289)	0	0	0
13/11/2009	€ / R	2009/12/14	13.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	13.30	Put	Currency Future	2,151.0000	2,122.0000	(1.348)	0	0	0
13/11/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,648.0000	2,619.0000	(1.095)	0	0	0
13/11/2009	€ / R	2009/12/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	14.15	Put	Currency Future	2,997.0000	2,968.0000	(0.968)	0	0	0
13/11/2009	€ / R	2009/12/14	14.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,598.0000	2,569.0000	(1.116)	0	0	0
13/11/2009	€ / R	2009/12/14	13.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/11/2009	€ / R	2009/12/14	11.60	Call	Currency Future	90.0000	97.0000	7.778	0	0	0
13/11/2009	€ / R	2009/12/14	14.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,645.0000	6,616.0000	(0.436)	0	0	0
13/11/2009	€ / R	2009/12/14	14.25	Put	Currency Future	3,096.0000	3,068.0000	(0.904)	0	0	0
13/11/2009	€ / R	2009/12/14	11.60	Put	Currency Future	535.0000	513.0000	(4.112)	0	0	0
13/11/2009	€ / R	2009/12/14	13.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,075.0000	1,048.0000	(2.512)	0	0	0
13/11/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,797.0000	2,768.0000	(1.037)	0	0	0
13/11/2009	€ / R	2009/12/14	12.20	Call	Currency Future	30.0000	32.0000	6.667	0	0	12,389
13/11/2009	€ / R	2009/12/14	14.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,446.0000	3,417.0000	(0.842)	0	0	0
13/11/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,897.0000	2,868.0000	(1.001)	0	0	0
13/11/2009	€ / R	2009/12/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	12,389
13/11/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,847.0000	2,818.0000	(1.019)	0	0	0
13/11/2009	€ / R	2009/12/14	11.55	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
13/11/2009	€ / R	2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	11.75	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
13/11/2009	€ / R	2009/12/14	17.55	Put	Currency Future	6,395.0000	6,366.0000	(0.453)	0	0	0
13/11/2009	€ / R	2009/12/14	19.55	Put	Currency Future	8,395.0000	8,366.0000	(0.345)	0	0	0
13/11/2009	€ / R	2009/12/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	10.55	Call	Currency Future	655.0000	680.0000	3.817	0	0	0
13/11/2009	€ / R	2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	10.55	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/11/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	11.75	Put	Currency Future	662.0000	639.0000	(3.474)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2009/12/14	11.55	Put	Currency Future	494.0000	473.0000	(4.251)	0	0	0
13/11/2009	€ / R	2009/12/14	8.55	Call	Currency Future	2,606.0000	2,635.0000	1.113	0	0	0
13/11/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,206.0000	4,234.0000	0.666	0	0	0
13/11/2009	€ / R	2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	€ / R	2009/12/14	7.55	Call	Currency Future	3,606.0000	3,634.0000	0.776	0	0	0
13/11/2009	€ / R	2010/03/15			Currency Future	11.3414	11.3729	0.278	11.3600	11.3600	4,862
13/11/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,606.0000	2,637.0000	1.190	0	0	0
13/11/2009	€ / R	2010/03/15	19.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	12.15	Call	Currency Future	220.0000	232.0000	5.455	0	0	0
13/11/2009	€ / R	2010/03/15	17.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	17.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	15.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/11/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,497.0000	3,528.0000	0.886	0	0	0
13/11/2009	€ / R	2010/03/15	19.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,199.0000	3,230.0000	0.969	0	0	0
13/11/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,067.0000	2,098.0000	1.500	0	0	0
13/11/2009	€ / R	2010/03/15	12.00	Put	Currency Future	909.0000	890.0000	(2.090)	0	0	0
13/11/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,168.0000	1,197.0000	2.483	0	0	0
13/11/2009	€ / R	2010/03/15	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	11.70	Put	Currency Future	684.0000	668.0000	(2.339)	0	0	0
13/11/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,805.0000	2,777.0000	(0.998)	0	0	0
13/11/2009	€ / R	2010/03/15	15.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,614.0000	6,583.0000	(0.469)	0	0	0
13/11/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,029.0000	1,009.0000	(1.944)	0	0	0
13/11/2009	€ / R	2010/03/15	8.95	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,902.0000	2,933.0000	1.068	0	0	0
13/11/2009	€ / R	2010/03/15	15.30	Put	Currency Future	3,977.0000	3,947.0000	(0.754)	0	0	0
13/11/2009	€ / R	2010/03/15	17.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,762.0000	7,731.0000	(0.399)	0	0	0
13/11/2009	€ / R	2010/03/15	9.30	Put	Currency Future	26.0000	26.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	12.00	Call	Currency Future	250.0000	263.0000	5.200	0	0	0
13/11/2009	€ / R	2010/03/15	10.25	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
13/11/2009	€ / R	2010/03/15	11.70	Call	Currency Future	325.0000	341.0000	4.923	0	0	0
13/11/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,780.0000	3,750.0000	(0.794)	0	0	0
13/11/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,373.0000	4,343.0000	(0.686)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,710.0000	8,679.0000	(0.356)	0	0	0
13/11/2009	€ / R 2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,050.0000	2,025.0000	(1.220)	0	0	0
13/11/2009	€ / R 2010/03/15	17.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	12.05	Call	Currency Future	240.0000	252.0000	5.000	0	0	0
13/11/2009	€ / R 2010/03/15	9.25	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/11/2009	€ / R 2010/03/15	14.10	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
13/11/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,634.0000	1,665.0000	1.897	0	0	0
13/11/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,070.0000	1,050.0000	(1.869)	0	0	0
13/11/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,662.0000	2,634.0000	(1.052)	0	0	0
13/11/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,895.0000	3,926.0000	0.796	0	0	0
13/11/2009	€ / R 2010/03/15	17.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	€ / R 2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	7.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,100.0000	3,131.0000	1.000	0	0	0
13/11/2009	€ / R 2010/03/15	15.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
13/11/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,596.0000	3,628.0000	0.890	0	0	0
13/11/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,714.0000	6,683.0000	(0.462)	0	0	0
13/11/2009	€ / R 2010/03/15	12.20	Call	Currency Future	211.0000	223.0000	5.687	0	0	0
13/11/2009	€ / R 2010/03/15	14.95	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
13/11/2009	€ / R 2010/03/15	8.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	€ / R 2010/03/15	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,766.0000	5,735.0000	(0.538)	0	0	0
13/11/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,050.0000	3,082.0000	1.049	0	0	0
13/11/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,411.0000	1,389.0000	(1.559)	0	0	0
13/11/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,116.0000	2,147.0000	1.465	0	0	0
13/11/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,864.0000	1,839.0000	(1.341)	0	0	0
13/11/2009	€ / R 2010/03/15	8.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/11/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,632.0000	3,602.0000	(0.826)	0	0	0
13/11/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,922.0000	1,953.0000	1.613	0	0	0
13/11/2009	€ / R 2010/03/15	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,243.0000	4,274.0000	0.731	0	0	0
13/11/2009	€ / R 2010/03/15	8.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

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13/11/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,044.0000	4,075.0000	0.767	0	0	0
13/11/2009	€ / R 2010/03/15	12.60	Call	Currency Future	153.0000	162.0000	5.882	0	0	13,636
13/11/2009	€ / R 2010/03/15	8.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	€ / R 2010/03/15	11.90	Call	Currency Future	273.0000	287.0000	5.128	0	0	0
13/11/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,262.0000	2,294.0000	1.415	0	0	0
13/11/2009	€ / R 2010/03/15	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,610.0000	8,579.0000	(0.360)	0	0	0
13/11/2009	€ / R 2010/03/15	15.95	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/11/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,361.0000	8,329.0000	(0.383)	0	0	0
13/11/2009	€ / R 2010/03/15	9.45	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/11/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,966.0000	5,935.0000	(0.520)	0	0	0
13/11/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,511.0000	8,479.0000	(0.376)	0	0	0
13/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	325.0000	341.0000	4.923	0	0	0
13/11/2009	€ / R 2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	18.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,621.0000	4,591.0000	(0.649)	0	0	0
13/11/2009	€ / R 2010/03/15	10.45	Call	Currency Future	998.0000	1,026.0000	2.806	0	0	0
13/11/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,214.0000	2,245.0000	1.400	0	0	0
13/11/2009	€ / R 2010/03/15	11.00	Call	Currency Future	624.0000	647.0000	3.686	0	0	13,636
13/11/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.90	Put	Currency Future	831.0000	814.0000	(2.046)	0	0	0
13/11/2009	€ / R 2010/03/15	10.10	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
13/11/2009	€ / R 2010/03/15	15.75	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/11/2009	€ / R 2010/03/15	13.95	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
13/11/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,193.0000	4,225.0000	0.763	0	0	0
13/11/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,125.0000	4,095.0000	(0.727)	0	0	0
13/11/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,962.0000	7,930.0000	(0.402)	0	0	0
13/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	15.15	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/11/2009	€ / R 2010/03/15	11.00	Put	Currency Future	283.0000	274.0000	(3.180)	0	0	0
13/11/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,094.0000	4,125.0000	0.757	0	0	0
13/11/2009	€ / R 2010/03/15	11.55	Call	Currency Future	372.0000	389.0000	4.570	0	0	0
13/11/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,306.0000	1,335.0000	2.221	0	0	0
13/11/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,388.0000	3,358.0000	(0.885)	0	0	0
13/11/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,397.0000	3,429.0000	0.942	0	0	0

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13/11/2009	€ / R 2010/03/15	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,115.0000	6,084.0000	(0.507)	0	0	0
13/11/2009	€ / R 2010/03/15	13.30	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
13/11/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,514.0000	6,483.0000	(0.476)	0	0	0
13/11/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,259.0000	1,289.0000	2.383	0	0	0
13/11/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,912.0000	7,880.0000	(0.404)	0	0	0
13/11/2009	€ / R 2010/03/15	9.10	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,726.0000	1,701.0000	(1.448)	0	0	0
13/11/2009	€ / R 2010/03/15	15.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,829.0000	3,799.0000	(0.783)	0	0	0
13/11/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,916.0000	5,885.0000	(0.524)	0	0	0
13/11/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,249.0000	3,280.0000	0.954	0	0	0
13/11/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,111.0000	1,091.0000	(1.800)	0	0	0
13/11/2009	€ / R 2010/03/15	10.95	Put	Currency Future	262.0000	254.0000	(3.053)	0	0	0
13/11/2009	€ / R 2010/03/15	7.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	13.45	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
13/11/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,123.0000	1,151.0000	2.493	0	0	0
13/11/2009	€ / R 2010/03/15	17.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	€ / R 2010/03/15	11.55	Put	Currency Future	580.0000	566.0000	(2.414)	0	0	0
13/11/2009	€ / R 2010/03/15	13.10	Call	Currency Future	105.0000	112.0000	6.667	0	0	0
13/11/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,409.0000	2,441.0000	1.328	0	0	0
13/11/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,812.0000	7,781.0000	(0.397)	0	0	0
13/11/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,190.0000	2,163.0000	(1.233)	0	0	0
13/11/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,854.0000	2,825.0000	(1.016)	0	0	0
13/11/2009	€ / R 2010/03/15	12.10	Call	Currency Future	230.0000	242.0000	5.217	0	0	0
13/11/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,745.0000	3,777.0000	0.854	0	0	0
13/11/2009	€ / R 2010/03/15	14.25	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
13/11/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,365.0000	6,333.0000	(0.503)	0	0	0
13/11/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,816.0000	5,785.0000	(0.533)	0	0	0
13/11/2009	€ / R 2010/03/15	10.45	Put	Currency Future	107.0000	103.0000	(3.738)	0	0	0
13/11/2009	€ / R 2010/03/15	14.15	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
13/11/2009	€ / R 2010/03/15	12.05	Put	Currency Future	948.0000	929.0000	(2.004)	0	0	0
13/11/2009	€ / R 2010/03/15	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	16.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,445.0000	1,475.0000	2.076	0	0	0
13/11/2009	€ / R 2010/03/15	17.70	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2010/03/15	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,910.0000	1,885.0000	(1.309)	0	0	0
13/11/2009	€ / R	2010/03/15	12.10	Put	Currency Future	988.0000	969.0000	(1.923)	0	0	0
13/11/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,274.0000	4,243.0000	(0.725)	0	0	0
13/11/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,764.0000	6,732.0000	(0.473)	0	0	0
13/11/2009	€ / R	2010/03/15	12.25	Call	Currency Future	203.0000	214.0000	5.419	0	0	0
13/11/2009	€ / R	2010/03/15	9.95	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
13/11/2009	€ / R	2010/03/15	9.15	Put	Currency Future	22.0000	22.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,265.0000	6,234.0000	(0.495)	0	0	0
13/11/2009	€ / R	2010/03/15	8.35	Call	Currency Future	3,001.0000	3,032.0000	1.033	0	0	0
13/11/2009	€ / R	2010/03/15	10.95	Call	Currency Future	653.0000	677.0000	3.675	0	0	0
13/11/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,461.0000	8,429.0000	(0.378)	0	0	0
13/11/2009	€ / R	2010/03/15	10.15	Put	Currency Future	68.0000	66.0000	(2.941)	0	0	0
13/11/2009	€ / R	2010/03/15	17.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	€ / R	2010/03/15	20.10	Put	Currency Future	8,760.0000	8,729.0000	(0.354)	0	0	0
13/11/2009	€ / R	2010/03/15	9.35	Call	Currency Future	2,019.0000	2,050.0000	1.535	0	0	0
13/11/2009	€ / R	2010/03/15	12.95	Call	Currency Future	117.0000	124.0000	5.983	0	0	0
13/11/2009	€ / R	2010/03/15	13.15	Call	Currency Future	102.0000	108.0000	5.882	0	0	0
13/11/2009	€ / R	2010/03/15	11.70	Put	Currency Future	684.0000	668.0000	(2.339)	0	0	0
13/11/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,330.0000	2,303.0000	(1.159)	0	0	0
13/11/2009	€ / R	2010/03/15	14.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
13/11/2009	€ / R	2010/03/15	18.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	8.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/11/2009	€ / R	2010/03/15	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	19.40	Put	Currency Future	8,061.0000	8,030.0000	(0.385)	0	0	0
13/11/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,754.0000	2,785.0000	1.126	0	0	0
13/11/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,424.0000	2,397.0000	(1.114)	0	0	0
13/11/2009	€ / R	2010/03/15	17.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	€ / R	2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,671.0000	4,640.0000	(0.664)	0	0	0
13/11/2009	€ / R	2010/03/15	17.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,352.0000	1,382.0000	2.219	0	0	0
13/11/2009	€ / R	2010/03/15	7.55	Call	Currency Future	3,795.0000	3,827.0000	0.843	0	0	0
13/11/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,778.0000	1,808.0000	1.687	0	0	0
13/11/2009	€ / R	2010/03/15	13.70	Call	Currency Future	66.0000	70.0000	6.061	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2010/03/15	7.35	Call	Currency Future	3,994.0000	4,026.0000	0.801	0	0	0
13/11/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,464.0000	6,433.0000	(0.480)	0	0	0
13/11/2009	€ / R	2010/03/15	19.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	10.60	Put	Currency Future	144.0000	139.0000	(3.472)	0	0	0
13/11/2009	€ / R	2010/03/15	9.35	Put	Currency Future	27.0000	27.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,635.0000	1,611.0000	(1.468)	0	0	0
13/11/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,757.0000	2,729.0000	(1.016)	0	0	0
13/11/2009	€ / R	2010/03/15	10.30	Put	Currency Future	81.0000	78.0000	(3.704)	0	0	0
13/11/2009	€ / R	2010/03/15	17.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	8.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,920.0000	4,889.0000	(0.630)	0	0	0
13/11/2009	€ / R	2010/03/15	19.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	12.85	Call	Currency Future	126.0000	134.0000	6.349	0	0	0
13/11/2009	€ / R	2010/03/15	15.05	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/11/2009	€ / R	2010/03/15	17.40	Put	Currency Future	6,066.0000	6,035.0000	(0.511)	0	0	0
13/11/2009	€ / R	2010/03/15	15.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,950.0000	2,921.0000	(0.983)	0	0	0
13/11/2009	€ / R	2010/03/15	17.35	Put	Currency Future	6,016.0000	5,985.0000	(0.515)	0	0	0
13/11/2009	€ / R	2010/03/15	13.85	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
13/11/2009	€ / R	2010/03/15	11.45	Call	Currency Future	406.0000	425.0000	4.680	0	0	0
13/11/2009	€ / R	2010/03/15	14.05	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
13/11/2009	€ / R	2010/03/15	15.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	€ / R	2010/03/15	9.60	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/11/2009	€ / R	2010/03/15	17.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	€ / R	2010/03/15	14.85	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
13/11/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,731.0000	3,701.0000	(0.804)	0	0	0
13/11/2009	€ / R	2010/03/15	7.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	10.60	Call	Currency Future	885.0000	912.0000	3.051	0	0	0
13/11/2009	€ / R	2010/03/15	15.25	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/11/2009	€ / R	2010/03/15	19.35	Put	Currency Future	8,012.0000	7,980.0000	(0.399)	0	0	0
13/11/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,566.0000	2,538.0000	(1.091)	0	0	0
13/11/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,721.0000	4,690.0000	(0.657)	0	0	0
13/11/2009	€ / R	2010/03/15	15.40	Put	Currency Future	4,076.0000	4,045.0000	(0.761)	0	0	0
13/11/2009	€ / R	2010/03/15	13.60	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
13/11/2009	€ / R	2010/03/15	16.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	€ / R	2010/03/15	10.85	Put	Currency Future	224.0000	217.0000	(3.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/03/15	11.45	Put	Currency Future	515.0000	502.0000	(2.524)	0	0	0
13/11/2009	€ / R 2010/03/15	16.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,803.0000	2,835.0000	1.142	0	0	0
13/11/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,161.0000	8,130.0000	(0.380)	0	0	0
13/11/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,928.0000	3,897.0000	(0.789)	0	0	0
13/11/2009	€ / R 2010/03/15	10.75	Put	Currency Future	189.0000	183.0000	(3.175)	0	0	0
13/11/2009	€ / R 2010/03/15	10.85	Call	Currency Future	715.0000	740.0000	3.497	0	0	0
13/11/2009	€ / R 2010/03/15	16.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/11/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,283.0000	2,256.0000	(1.183)	0	0	0
13/11/2009	€ / R 2010/03/15	13.25	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
13/11/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,870.0000	4,839.0000	(0.637)	0	0	0
13/11/2009	€ / R 2010/03/15	12.75	Call	Currency Future	136.0000	144.0000	5.882	0	0	0
13/11/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,026.0000	3,996.0000	(0.745)	0	0	0
13/11/2009	€ / R 2010/03/15	9.85	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
13/11/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,818.0000	1,793.0000	(1.375)	0	0	0
13/11/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,826.0000	1,856.0000	1.643	0	0	0
13/11/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,423.0000	4,392.0000	(0.701)	0	0	0
13/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,497.0000	3,528.0000	0.886	0	0	0
13/11/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,111.0000	8,080.0000	(0.382)	0	0	0
13/11/2009	€ / R 2010/03/15	11.40	Call	Currency Future	425.0000	444.0000	4.471	0	0	0
13/11/2009	€ / R 2010/03/15	13.05	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
13/11/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,224.0000	4,194.0000	(0.710)	0	0	0
13/11/2009	€ / R 2010/03/15	16.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/11/2009	€ / R 2010/03/15	14.75	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
13/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.05	Put	Currency Future	304.0000	295.0000	(2.961)	0	0	0
13/11/2009	€ / R 2010/03/15	17.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	€ / R 2010/03/15	14.20	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
13/11/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,471.0000	2,444.0000	(1.093)	0	0	0
13/11/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,508.0000	2,539.0000	1.236	0	0	0
13/11/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,215.0000	6,184.0000	(0.499)	0	0	0
13/11/2009	€ / R 2010/03/15	19.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,957.0000	1,931.0000	(1.329)	0	0	0
13/11/2009	€ / R 2010/03/15	13.75	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
13/11/2009	€ / R 2010/03/15	8.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,298.0000	3,330.0000	0.970	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/03/15	15.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,165.0000	6,134.0000	(0.503)	0	0	0
13/11/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,902.0000	2,873.0000	(0.999)	0	0	0
13/11/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,545.0000	1,521.0000	(1.553)	0	0	0
13/11/2009	€ / R 2010/03/15	15.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/11/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,539.0000	1,570.0000	2.014	0	0	0
13/11/2009	€ / R 2010/03/15	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,144.0000	2,117.0000	(1.259)	0	0	0
13/11/2009	€ / R 2010/03/15	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,878.0000	3,848.0000	(0.774)	0	0	0
13/11/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,078.0000	1,106.0000	2.597	0	0	0
13/11/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,534.0000	3,504.0000	(0.849)	0	0	0
13/11/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,311.0000	2,343.0000	1.385	0	0	0
13/11/2009	€ / R 2010/03/15	13.55	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
13/11/2009	€ / R 2010/03/15	17.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	15.20	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/11/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,047.0000	3,018.0000	(0.952)	0	0	0
13/11/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,522.0000	4,491.0000	(0.686)	0	0	0
13/11/2009	€ / R 2010/03/15	11.40	Put	Currency Future	484.0000	471.0000	(2.686)	0	0	0
13/11/2009	€ / R 2010/03/15	9.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	9.55	Put	Currency Future	34.0000	34.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,004.0000	1,978.0000	(1.297)	0	0	0
13/11/2009	€ / R 2010/03/15	13.35	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
13/11/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,348.0000	3,379.0000	0.926	0	0	0
13/11/2009	€ / R 2010/03/15	10.55	Call	Currency Future	922.0000	949.0000	2.928	0	0	0
13/11/2009	€ / R 2010/03/15	13.20	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
13/11/2009	€ / R 2010/03/15	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.10	Put	Currency Future	327.0000	317.0000	(3.058)	0	0	0
13/11/2009	€ / R 2010/03/15	11.05	Call	Currency Future	596.0000	618.0000	3.691	0	0	0
13/11/2009	€ / R 2010/03/15	10.55	Put	Currency Future	131.0000	126.0000	(3.817)	0	0	0
13/11/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,214.0000	1,243.0000	2.389	0	0	0
13/11/2009	€ / R 2010/03/15	9.70	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
13/11/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,682.0000	3,651.0000	(0.842)	0	0	0
13/11/2009	€ / R 2010/03/15	17.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.20	Put	Currency Future	374.0000	364.0000	(2.674)	0	0	0
13/11/2009	€ / R 2010/03/15	11.30	Call	Currency Future	467.0000	487.0000	4.283	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
13/11/2009	€ / R 2010/03/15	10.05	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
13/11/2009	€ / R 2010/03/15	8.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,149.0000	3,181.0000	1.016	0	0	0
13/11/2009	€ / R 2010/03/15	10.70	Call	Currency Future	814.0000	840.0000	3.194	0	0	0
13/11/2009	€ / R 2010/03/15	10.35	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
13/11/2009	€ / R 2010/03/15	16.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,414.0000	6,383.0000	(0.483)	0	0	0
13/11/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,820.0000	4,789.0000	(0.643)	0	0	0
13/11/2009	€ / R 2010/03/15	13.40	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
13/11/2009	€ / R 2010/03/15	10.20	Put	Currency Future	72.0000	70.0000	(2.778)	0	0	0
13/11/2009	€ / R 2010/03/15	10.70	Put	Currency Future	173.0000	167.0000	(3.468)	0	0	0
13/11/2009	€ / R 2010/03/15	12.35	Call	Currency Future	187.0000	197.0000	5.348	0	0	0
13/11/2009	€ / R 2010/03/15	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.30	Put	Currency Future	426.0000	414.0000	(2.817)	0	0	0
13/11/2009	€ / R 2010/03/15	7.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	12.70	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
13/11/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,195.0000	1,174.0000	(1.757)	0	0	0
13/11/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,411.0000	8,379.0000	(0.380)	0	0	0
13/11/2009	€ / R 2010/03/15	11.10	Call	Currency Future	568.0000	590.0000	3.873	0	0	0
13/11/2009	€ / R 2010/03/15	15.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,038.0000	1,066.0000	2.697	0	0	0
13/11/2009	€ / R 2010/03/15	9.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,500.0000	1,477.0000	(1.533)	0	0	0
13/11/2009	€ / R 2010/03/15	14.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
13/11/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,165.0000	2,196.0000	1.432	0	0	0
13/11/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,682.0000	1,712.0000	1.784	0	0	0
13/11/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,097.0000	2,071.0000	(1.240)	0	0	0
13/11/2009	€ / R 2010/03/15	15.00	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/11/2009	€ / R 2010/03/15	11.20	Call	Currency Future	516.0000	537.0000	4.070	0	0	0
13/11/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,771.0000	4,740.0000	(0.650)	0	0	0
13/11/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,436.0000	3,407.0000	(0.844)	0	0	0
13/11/2009	€ / R 2010/03/15	8.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,710.0000	2,681.0000	(1.070)	0	0	0
13/11/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,261.0000	8,230.0000	(0.375)	0	0	0
13/11/2009	€ / R 2010/03/15	7.70	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,772.0000	1,747.0000	(1.411)	0	0	0
13/11/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,360.0000	2,392.0000	1.356	0	0	0
13/11/2009	€ / R 2010/03/15	9.00	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	10.75	Call	Currency Future	780.0000	806.0000	3.333	0	0	0
13/11/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,399.0000	1,428.0000	2.073	0	0	0
13/11/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	9.75	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
13/11/2009	€ / R 2010/03/15	10.00	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
13/11/2009	€ / R 2010/03/15	9.50	Put	Currency Future	32.0000	32.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.65	Call	Currency Future	340.0000	356.0000	4.706	0	0	0
13/11/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,646.0000	3,677.0000	0.850	0	0	0
13/11/2009	€ / R 2010/03/15	13.00	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
13/11/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,874.0000	1,905.0000	1.654	0	0	0
13/11/2009	€ / R 2010/03/15	10.40	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
13/11/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,655.0000	2,686.0000	1.168	0	0	0
13/11/2009	€ / R 2010/03/15	14.00	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
13/11/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,458.0000	2,490.0000	1.302	0	0	0
13/11/2009	€ / R 2010/03/15	8.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.65	Put	Currency Future	649.0000	633.0000	(2.465)	0	0	0
13/11/2009	€ / R 2010/03/15	15.85	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.90	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	10.50	Call	Currency Future	960.0000	987.0000	2.813	0	0	0
13/11/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,730.0000	1,760.0000	1.734	0	0	0
13/11/2009	€ / R 2010/03/15	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,853.0000	2,884.0000	1.087	0	0	0
13/11/2009	€ / R 2010/03/15	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	10.65	Call	Currency Future	849.0000	876.0000	3.180	0	0	0
13/11/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,447.0000	3,478.0000	0.899	0	0	0
13/11/2009	€ / R 2010/03/15	10.50	Put	Currency Future	118.0000	114.0000	(3.390)	0	0	0
13/11/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,970.0000	2,001.0000	1.574	0	0	0
13/11/2009	€ / R 2010/03/15	11.50	Call	Currency Future	389.0000	406.0000	4.370	0	0	24
13/11/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,614.0000	2,586.0000	(1.071)	0	0	0
13/11/2009	€ / R 2010/03/15	13.50	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
13/11/2009	€ / R 2010/03/15	9.40	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/11/2009	€ / R 2010/03/15	9.65	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/11/2009	€ / R 2010/03/15	11.15	Put	Currency Future	350.0000	340.0000	(2.857)	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
13/11/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,492.0000	1,522.0000	2.011	0	0	0
13/11/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,192.0000	3,163.0000	(0.909)	0	0	0
13/11/2009	€ / R 2010/03/15	10.90	Call	Currency Future	684.0000	708.0000	3.509	0	0	0
13/11/2009	€ / R 2010/03/15	14.50	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
13/11/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,951.0000	2,983.0000	1.084	0	0	0
13/11/2009	€ / R 2010/03/15	11.60	Put	Currency Future	614.0000	599.0000	(2.443)	0	0	0
13/11/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,311.0000	8,280.0000	(0.373)	0	0	0
13/11/2009	€ / R 2010/03/15	11.15	Call	Currency Future	541.0000	563.0000	4.067	0	0	0
13/11/2009	€ / R 2010/03/15	10.90	Put	Currency Future	242.0000	235.0000	(2.893)	0	0	0
13/11/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,237.0000	2,210.0000	(1.207)	0	0	0
13/11/2009	€ / R 2010/03/15	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	14.90	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/11/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,324.0000	1,302.0000	(1.662)	0	0	0
13/11/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,944.0000	3,976.0000	0.811	0	0	0
13/11/2009	€ / R 2010/03/15	11.85	Put	Currency Future	794.0000	776.0000	(2.267)	0	0	0
13/11/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,315.0000	6,284.0000	(0.491)	0	0	0
13/11/2009	€ / R 2010/03/15	9.90	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
13/11/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,175.0000	4,144.0000	(0.743)	0	0	0
13/11/2009	€ / R 2010/03/15	13.65	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
13/11/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,583.0000	3,553.0000	(0.837)	0	0	0
13/11/2009	€ / R 2010/03/15	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	11.60	Call	Currency Future	355.0000	372.0000	4.789	0	0	0
13/11/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,377.0000	2,350.0000	(1.136)	0	0	0
13/11/2009	€ / R 2010/03/15	12.90	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
13/11/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,211.0000	8,180.0000	(0.378)	0	0	0
13/11/2009	€ / R 2010/03/15	15.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R 2010/03/15	11.25	Put	Currency Future	400.0000	389.0000	(2.750)	0	0	0
13/11/2009	€ / R 2010/03/15	15.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/11/2009	€ / R 2010/03/15	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,324.0000	4,293.0000	(0.717)	0	0	0
13/11/2009	€ / R 2010/03/15	11.25	Call	Currency Future	491.0000	512.0000	4.277	0	0	0
13/11/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,572.0000	4,541.0000	(0.678)	0	0	0
13/11/2009	€ / R 2010/03/15	7.20	Call	Currency Future	4,143.0000	4,175.0000	0.772	0	0	0
13/11/2009	€ / R 2010/03/15	17.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	€ / R 2010/03/15	14.80	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/11/2009	€ / R 2010/03/15	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2010/03/15	10.65	Put	Currency Future	158.0000	153.0000	(3.165)	0	0	0
13/11/2009	€ / R	2010/03/15	15.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/11/2009	€ / R	2010/03/15	17.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	8.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	8.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,845.0000	3,876.0000	0.806	0	0	0
13/11/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,866.0000	5,835.0000	(0.528)	0	0	0
13/11/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,557.0000	2,588.0000	1.212	0	0	0
13/11/2009	€ / R	2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,862.0000	7,830.0000	(0.407)	0	0	0
13/11/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,660.0000	8,629.0000	(0.358)	0	0	0
13/11/2009	€ / R	2010/03/15	11.50	Put	Currency Future	547.0000	533.0000	(2.559)	0	0	0
13/11/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,546.0000	3,578.0000	0.902	0	0	0
13/11/2009	€ / R	2010/03/15	11.85	Call	Currency Future	285.0000	299.0000	4.912	0	0	0
13/11/2009	€ / R	2010/03/15	20.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,680.0000	1,656.0000	(1.429)	0	0	0
13/11/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,587.0000	1,617.0000	1.890	0	0	0
13/11/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,473.0000	4,442.0000	(0.693)	0	0	0
13/11/2009	€ / R	2010/03/15	9.80	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
13/11/2009	€ / R	2010/03/15	12.50	Call	Currency Future	165.0000	175.0000	6.061	0	0	0
13/11/2009	€ / R	2010/03/15	17.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	€ / R	2010/03/15	10.80	Put	Currency Future	206.0000	199.0000	(3.398)	0	0	0
13/11/2009	€ / R	2010/03/15	11.35	Put	Currency Future	453.0000	441.0000	(2.649)	0	0	0
13/11/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,564.0000	6,533.0000	(0.472)	0	0	0
13/11/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,485.0000	3,456.0000	(0.832)	0	0	0
13/11/2009	€ / R	2010/03/15	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,519.0000	2,491.0000	(1.112)	0	0	0
13/11/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,696.0000	3,727.0000	0.839	0	0	0
13/11/2009	€ / R	2010/03/15	13.80	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
13/11/2009	€ / R	2010/03/15	12.80	Put	Currency Future	1,590.0000	1,566.0000	(1.509)	0	0	0
13/11/2009	€ / R	2010/03/15	11.35	Call	Currency Future	444.0000	464.0000	4.505	0	0	0
13/11/2009	€ / R	2010/03/15	18.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/11/2009	€ / R	2010/03/15	12.80	Call	Currency Future	131.0000	139.0000	6.107	0	0	0
13/11/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,664.0000	6,633.0000	(0.465)	0	0	0
13/11/2009	€ / R	2010/03/15	10.80	Call	Currency Future	747.0000	772.0000	3.347	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,560.0000	8,529.0000	(0.362)	0	0	0
13/11/2009	€ / R	2010/03/15	13.90	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
13/11/2009	€ / R	2010/03/15	8.65	Call	Currency Future	2,705.0000	2,736.0000	1.146	0	0	0
13/11/2009	€ / R	2010/03/15	11.95	Call	Currency Future	261.0000	275.0000	5.364	0	0	0
13/11/2009	€ / R	2010/03/15	11.95	Put	Currency Future	870.0000	852.0000	(2.069)	0	0	0
13/11/2009	€ / R	2010/03/15	11.75	Call	Currency Future	311.0000	326.0000	4.823	0	0	0
13/11/2009	€ / R	2010/03/15	11.80	Call	Currency Future	298.0000	313.0000	5.034	0	0	0
13/11/2009	€ / R	2010/03/15	11.75	Put	Currency Future	720.0000	704.0000	(2.222)	0	0	0
13/11/2009	€ / R	2010/03/15	11.80	Put	Currency Future	756.0000	740.0000	(2.116)	0	0	0
13/11/2009	€ / R	2010/06/14			Currency Future	11.5288	11.5657	0.320	11.5500	11.5500	888
13/11/2009	€ / R	2010/06/14	15.35	Put	Currency Future	3,908.0000	3,876.0000	(0.819)	0	0	0
13/11/2009	€ / R	2010/06/14	15.35	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
13/11/2009	€ / R	2010/06/14	13.35	Put	Currency Future	2,039.0000	2,012.0000	(1.324)	0	0	0
13/11/2009	€ / R	2010/06/14	19.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	€ / R	2010/06/14	17.35	Put	Currency Future	5,841.0000	5,806.0000	(0.599)	0	0	0
13/11/2009	€ / R	2010/06/14	12.10	Call	Currency Future	428.0000	444.0000	3.738	0	0	0
13/11/2009	€ / R	2010/06/14	17.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/11/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,832.0000	7,795.0000	(0.472)	0	0	0
13/11/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,249.0000	3,285.0000	1.108	0	0	0
13/11/2009	€ / R	2010/06/14	13.35	Call	Currency Future	218.0000	227.0000	4.128	0	0	0
13/11/2009	€ / R	2010/06/14	12.10	Put	Currency Future	999.0000	979.0000	(2.002)	0	0	0
13/11/2009	€ / R	2010/06/14	8.30	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/11/2009	€ / R	2010/06/14	10.35	Put	Currency Future	144.0000	139.0000	(3.472)	0	0	0
13/11/2009	€ / R	2010/06/14	10.30	Put	Currency Future	135.0000	131.0000	(2.963)	0	0	0
13/11/2009	€ / R	2010/06/14	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	€ / R	2010/06/14	9.30	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
13/11/2009	€ / R	2010/06/14	9.35	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
13/11/2009	€ / R	2010/06/14	17.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/11/2009	€ / R	2010/06/14	9.55	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/11/2009	€ / R	2010/06/14	19.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	€ / R	2010/06/14	9.55	Call	Currency Future	2,028.0000	2,062.0000	1.677	0	0	0
13/11/2009	€ / R	2010/06/14	19.30	Put	Currency Future	7,782.0000	7,745.0000	(0.475)	0	0	0
13/11/2009	€ / R	2010/06/14	8.55	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,268.0000	2,304.0000	1.587	0	0	0
13/11/2009	€ / R	2010/06/14	8.55	Call	Currency Future	3,003.0000	3,039.0000	1.199	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,860.0000	3,827.0000	(0.855)	0	0	0
13/11/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,165.0000	1,194.0000	2.489	0	0	0
13/11/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,995.0000	1,967.0000	(1.404)	0	0	0
13/11/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,101.0000	3,138.0000	1.193	0	0	0
13/11/2009	€ / R 2010/06/14	13.55	Call	Currency Future	198.0000	207.0000	4.545	0	0	0
13/11/2009	€ / R 2010/06/14	15.30	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
13/11/2009	€ / R 2010/06/14	8.45	Put	Currency Future	22.0000	22.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	10.55	Put	Currency Future	186.0000	178.0000	(4.301)	0	0	0
13/11/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,364.0000	1,396.0000	2.346	0	0	0
13/11/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,087.0000	4,124.0000	0.905	0	0	0
13/11/2009	€ / R 2010/06/14	15.55	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
13/11/2009	€ / R 2010/06/14	13.30	Call	Currency Future	223.0000	233.0000	4.484	0	0	0
13/11/2009	€ / R 2010/06/14	7.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/11/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,219.0000	2,191.0000	(1.262)	0	0	0
13/11/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,792.0000	5,757.0000	(0.604)	0	0	0
13/11/2009	€ / R 2010/06/14	8.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,100.0000	4,069.0000	(0.756)	0	0	0
13/11/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	7.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	11.60	Call	Currency Future	582.0000	603.0000	3.608	0	0	0
13/11/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,074.0000	2,110.0000	1.736	0	0	0
13/11/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,931.0000	7,895.0000	(0.454)	0	0	0
13/11/2009	€ / R 2010/06/14	11.60	Put	Currency Future	654.0000	637.0000	(2.599)	0	0	0
13/11/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,052.0000	3,088.0000	1.180	0	0	0
13/11/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,129.0000	2,101.0000	(1.315)	0	0	0
13/11/2009	€ / R 2010/06/14	7.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/11/2009	€ / R 2010/06/14	13.45	Call	Currency Future	208.0000	217.0000	4.327	0	0	0
13/11/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,038.0000	4,075.0000	0.916	0	0	0
13/11/2009	€ / R 2010/06/14	10.45	Put	Currency Future	162.0000	158.0000	(2.469)	0	0	0
13/11/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,123.0000	2,159.0000	1.696	0	0	0
13/11/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,989.0000	4,026.0000	0.928	0	0	0
13/11/2009	€ / R 2010/06/14	9.50	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
13/11/2009	€ / R 2010/06/14	15.45	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/11/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,981.0000	7,945.0000	(0.451)	0	0	0
13/11/2009	€ / R 2010/06/14	17.45	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/11/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,201.0000	1,233.0000	2.664	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2010/06/14	15.45	Put	Currency Future	4,005.0000	3,972.0000	(0.824)	0	0	0
13/11/2009	€ / R	2010/06/14	13.50	Call	Currency Future	203.0000	212.0000	4.433	0	0	0
13/11/2009	€ / R	2010/06/14	19.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	€ / R	2010/06/14	11.90	Put	Currency Future	854.0000	835.0000	(2.225)	0	0	0
13/11/2009	€ / R	2010/06/14	17.50	Put	Currency Future	5,989.0000	5,953.0000	(0.601)	0	0	0
13/11/2009	€ / R	2010/06/14	17.45	Put	Currency Future	5,940.0000	5,904.0000	(0.606)	0	0	0
13/11/2009	€ / R	2010/06/14	17.50	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/11/2009	€ / R	2010/06/14	17.55	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	€ / R	2010/06/14	11.30	Call	Currency Future	713.0000	738.0000	3.506	0	0	0
13/11/2009	€ / R	2010/06/14	15.50	Put	Currency Future	4,053.0000	4,021.0000	(0.790)	0	0	0
13/11/2009	€ / R	2010/06/14	17.55	Put	Currency Future	6,039.0000	6,003.0000	(0.596)	0	0	0
13/11/2009	€ / R	2010/06/14	11.90	Call	Currency Future	483.0000	501.0000	3.727	0	0	0
13/11/2009	€ / R	2010/06/14	15.50	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
13/11/2009	€ / R	2010/06/14	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	11.30	Put	Currency Future	484.0000	472.0000	(2.479)	0	0	0
13/11/2009	€ / R	2010/06/14	13.50	Put	Currency Future	2,174.0000	2,146.0000	(1.288)	0	0	0
13/11/2009	€ / R	2010/06/14	19.40	Put	Currency Future	7,881.0000	7,845.0000	(0.457)	0	0	0
13/11/2009	€ / R	2010/06/14	10.50	Put	Currency Future	172.0000	168.0000	(2.326)	0	0	0
13/11/2009	€ / R	2010/06/14	17.40	Put	Currency Future	5,890.0000	5,855.0000	(0.594)	0	0	0
13/11/2009	€ / R	2010/06/14	11.50	Put	Currency Future	592.0000	578.0000	(2.365)	0	0	0
13/11/2009	€ / R	2010/06/14	9.45	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
13/11/2009	€ / R	2010/06/14	17.40	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/11/2009	€ / R	2010/06/14	11.55	Put	Currency Future	622.0000	606.0000	(2.572)	0	0	0
13/11/2009	€ / R	2010/06/14	15.40	Put	Currency Future	3,957.0000	3,924.0000	(0.834)	0	0	0
13/11/2009	€ / R	2010/06/14	7.35	Call	Currency Future	4,186.0000	4,222.0000	0.860	0	0	0
13/11/2009	€ / R	2010/06/14	11.50	Call	Currency Future	620.0000	644.0000	3.871	0	0	0
13/11/2009	€ / R	2010/06/14	8.35	Call	Currency Future	3,199.0000	3,236.0000	1.157	0	0	0
13/11/2009	€ / R	2010/06/14	7.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	11.55	Call	Currency Future	601.0000	622.0000	3.494	0	0	0
13/11/2009	€ / R	2010/06/14	9.35	Call	Currency Future	2,220.0000	2,256.0000	1.622	0	0	0
13/11/2009	€ / R	2010/06/14	8.35	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/11/2009	€ / R	2010/06/14	15.40	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
13/11/2009	€ / R	2010/06/14	11.75	Put	Currency Future	751.0000	734.0000	(2.264)	0	0	0
13/11/2009	€ / R	2010/06/14	13.40	Put	Currency Future	2,084.0000	2,056.0000	(1.344)	0	0	0
13/11/2009	€ / R	2010/06/14	13.40	Call	Currency Future	213.0000	222.0000	4.225	0	0	0
13/11/2009	€ / R	2010/06/14	7.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/06/14	11.80	Call	Currency Future	514.0000	533.0000	3.696	0	0	0
13/11/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,137.0000	4,173.0000	0.870	0	0	0
13/11/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,031.0000	7,995.0000	(0.448)	0	0	0
13/11/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,150.0000	3,187.0000	1.175	0	0	0
13/11/2009	€ / R 2010/06/14	8.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/11/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,171.0000	2,207.0000	1.658	0	0	0
13/11/2009	€ / R 2010/06/14	10.40	Put	Currency Future	153.0000	148.0000	(3.268)	0	0	0
13/11/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,282.0000	1,314.0000	2.496	0	0	0
13/11/2009	€ / R 2010/06/14	9.40	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
13/11/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,322.0000	1,355.0000	2.496	0	0	0
13/11/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,241.0000	1,274.0000	2.659	0	0	0
13/11/2009	€ / R 2010/06/14	11.70	Put	Currency Future	718.0000	701.0000	(2.368)	0	0	0
13/11/2009	€ / R 2010/06/14	11.70	Call	Currency Future	547.0000	566.0000	3.473	0	0	0
13/11/2009	€ / R 2010/06/14	11.45	Put	Currency Future	564.0000	550.0000	(2.482)	0	0	0
13/11/2009	€ / R 2010/06/14	11.45	Call	Currency Future	643.0000	666.0000	3.577	0	0	0
13/11/2009	€ / R 2010/06/14	11.75	Call	Currency Future	530.0000	549.0000	3.585	0	0	0
13/11/2009	€ / R 2010/06/14	11.35	Call	Currency Future	689.0000	713.0000	3.483	0	0	0
13/11/2009	€ / R 2010/06/14	12.00	Put	Currency Future	926.0000	906.0000	(2.160)	0	0	0
13/11/2009	€ / R 2010/06/14	12.00	Call	Currency Future	455.0000	472.0000	3.736	0	0	0
13/11/2009	€ / R 2010/06/14	17.60	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
13/11/2009	€ / R 2010/06/14	11.40	Put	Currency Future	537.0000	524.0000	(2.421)	0	0	0
13/11/2009	€ / R 2010/06/14	11.80	Put	Currency Future	785.0000	767.0000	(2.293)	0	0	0
13/11/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,840.0000	3,877.0000	0.964	0	0	0
13/11/2009	€ / R 2010/06/14	11.40	Call	Currency Future	665.0000	689.0000	3.609	0	0	0
13/11/2009	€ / R 2010/06/14	7.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/11/2009	€ / R 2010/06/14	8.70	Call	Currency Future	2,855.0000	2,892.0000	1.296	0	0	0
13/11/2009	€ / R 2010/06/14	8.70	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/11/2009	€ / R 2010/06/14	11.35	Put	Currency Future	510.0000	497.0000	(2.549)	0	0	0
13/11/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,889.0000	1,923.0000	1.800	0	0	0
13/11/2009	€ / R 2010/06/14	10.70	Put	Currency Future	233.0000	224.0000	(3.863)	0	0	0
13/11/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,061.0000	1,089.0000	2.639	0	0	0
13/11/2009	€ / R 2010/06/14	9.70	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
13/11/2009	€ / R 2010/06/14	13.70	Call	Currency Future	183.0000	192.0000	4.918	0	0	0
13/11/2009	€ / R 2010/06/14	17.70	Put	Currency Future	6,188.0000	6,152.0000	(0.582)	0	0	0
13/11/2009	€ / R 2010/06/14	15.70	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
13/11/2009	€ / R 2010/06/14	10.60	Put	Currency Future	201.0000	193.0000	(3.980)	0	0	0

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13/11/2009	€ / R 2010/06/14	13.60	Call	Currency Future	193.0000	202.0000	4.663	0	0	0
13/11/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,264.0000	2,236.0000	(1.237)	0	0	0
13/11/2009	€ / R 2010/06/14	15.60	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
13/11/2009	€ / R 2010/06/14	19.60	Put	Currency Future	8,081.0000	8,044.0000	(0.458)	0	0	0
13/11/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,130.0000	1,158.0000	2.478	0	0	0
13/11/2009	€ / R 2010/06/14	17.60	Put	Currency Future	6,088.0000	6,052.0000	(0.591)	0	0	0
13/11/2009	€ / R 2010/06/14	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/11/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,354.0000	2,326.0000	(1.189)	0	0	0
13/11/2009	€ / R 2010/06/14	9.60	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
13/11/2009	€ / R 2010/06/14	12.15	Call	Currency Future	416.0000	431.0000	3.606	0	0	0
13/11/2009	€ / R 2010/06/14	8.60	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	10.80	Call	Currency Future	996.0000	1,023.0000	2.711	0	0	0
13/11/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,242.0000	4,210.0000	(0.754)	0	0	0
13/11/2009	€ / R 2010/06/14	17.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	15.60	Put	Currency Future	4,148.0000	4,116.0000	(0.771)	0	0	0
13/11/2009	€ / R 2010/06/14	19.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,180.0000	8,144.0000	(0.440)	0	0	0
13/11/2009	€ / R 2010/06/14	9.60	Call	Currency Future	1,981.0000	2,015.0000	1.716	0	0	0
13/11/2009	€ / R 2010/06/14	11.95	Put	Currency Future	890.0000	870.0000	(2.247)	0	0	0
13/11/2009	€ / R 2010/06/14	8.60	Call	Currency Future	2,954.0000	2,990.0000	1.219	0	0	0
13/11/2009	€ / R 2010/06/14	11.85	Call	Currency Future	498.0000	517.0000	3.815	0	0	0
13/11/2009	€ / R 2010/06/14	7.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/11/2009	€ / R 2010/06/14	11.95	Call	Currency Future	469.0000	486.0000	3.625	0	0	0
13/11/2009	€ / R 2010/06/14	7.60	Call	Currency Future	3,939.0000	3,976.0000	0.939	0	0	0
13/11/2009	€ / R 2010/06/14	10.80	Put	Currency Future	267.0000	258.0000	(3.371)	0	0	0
13/11/2009	€ / R 2010/06/14	13.80	Call	Currency Future	174.0000	182.0000	4.598	0	0	0
13/11/2009	€ / R 2010/06/14	19.80	Put	Currency Future	8,279.0000	8,243.0000	(0.435)	0	0	0
13/11/2009	€ / R 2010/06/14	19.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	€ / R 2010/06/14	17.80	Put	Currency Future	6,287.0000	6,251.0000	(0.573)	0	0	0
13/11/2009	€ / R 2010/06/14	17.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	€ / R 2010/06/14	15.80	Put	Currency Future	4,337.0000	4,305.0000	(0.738)	0	0	0
13/11/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,235.0000	4,272.0000	0.874	0	0	0
13/11/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,445.0000	2,416.0000	(1.186)	0	0	0
13/11/2009	€ / R 2010/06/14	12.15	Put	Currency Future	1,037.0000	1,016.0000	(2.025)	0	0	0
13/11/2009	€ / R 2010/06/14	15.80	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
13/11/2009	€ / R 2010/06/14	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0

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13/11/2009	€ / R 2010/06/14	11.85	Put	Currency Future	820.0000	801.0000	(2.317)	0	0	0
13/11/2009	€ / R 2010/06/14	17.75	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/11/2009	€ / R 2010/06/14	7.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	15.75	Put	Currency Future	4,290.0000	4,258.0000	(0.746)	0	0	0
13/11/2009	€ / R 2010/06/14	7.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/11/2009	€ / R 2010/06/14	17.75	Put	Currency Future	6,237.0000	6,201.0000	(0.577)	0	0	0
13/11/2009	€ / R 2010/06/14	8.80	Call	Currency Future	2,757.0000	2,794.0000	1.342	0	0	0
13/11/2009	€ / R 2010/06/14	19.75	Put	Currency Future	8,230.0000	8,193.0000	(0.450)	0	0	0
13/11/2009	€ / R 2010/06/14	8.80	Put	Currency Future	28.0000	28.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	19.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	€ / R 2010/06/14	7.75	Call	Currency Future	3,791.0000	3,828.0000	0.976	0	0	0
13/11/2009	€ / R 2010/06/14	9.80	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0
13/11/2009	€ / R 2010/06/14	13.75	Put	Currency Future	2,400.0000	2,371.0000	(1.208)	0	0	0
13/11/2009	€ / R 2010/06/14	9.80	Call	Currency Future	1,799.0000	1,832.0000	1.834	0	0	0
13/11/2009	€ / R 2010/06/14	10.75	Put	Currency Future	250.0000	240.0000	(4.000)	0	0	0
13/11/2009	€ / R 2010/06/14	8.75	Call	Currency Future	2,806.0000	2,843.0000	1.319	0	0	0
13/11/2009	€ / R 2010/06/14	8.75	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
13/11/2009	€ / R 2010/06/14	9.75	Call	Currency Future	1,844.0000	1,877.0000	1.790	0	0	0
13/11/2009	€ / R 2010/06/14	9.75	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
13/11/2009	€ / R 2010/06/14	10.75	Call	Currency Future	1,028.0000	1,056.0000	2.724	0	0	0
13/11/2009	€ / R 2010/06/14	13.75	Call	Currency Future	178.0000	187.0000	5.056	0	0	0
13/11/2009	€ / R 2010/06/14	15.75	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
13/11/2009	€ / R 2010/06/14	7.80	Call	Currency Future	3,741.0000	3,778.0000	0.989	0	0	0
13/11/2009	€ / R 2010/06/14	9.00	Call	Currency Future	2,561.0000	2,597.0000	1.406	0	0	0
13/11/2009	€ / R 2010/06/14	8.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	8.00	Call	Currency Future	3,544.0000	3,581.0000	1.044	0	0	0
13/11/2009	€ / R 2010/06/14	9.00	Put	Currency Future	32.0000	32.0000	-	0	0	0
13/11/2009	€ / R 2010/06/14	20.15	Put	Currency Future	8,628.0000	8,591.0000	(0.429)	0	0	0
13/11/2009	€ / R 2010/06/14	20.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	€ / R 2010/06/14	18.15	Put	Currency Future	6,636.0000	6,599.0000	(0.558)	0	0	0
13/11/2009	€ / R 2010/06/14	10.00	Call	Currency Future	1,620.0000	1,654.0000	2.099	0	0	0
13/11/2009	€ / R 2010/06/14	11.00	Call	Currency Future	874.0000	900.0000	2.975	0	0	0
13/11/2009	€ / R 2010/06/14	10.00	Put	Currency Future	92.0000	88.0000	(4.348)	0	0	0
13/11/2009	€ / R 2010/06/14	14.00	Put	Currency Future	2,629.0000	2,599.0000	(1.141)	0	0	0
13/11/2009	€ / R 2010/06/14	14.00	Call	Currency Future	157.0000	165.0000	5.096	0	0	0
13/11/2009	€ / R 2010/06/14	11.00	Put	Currency Future	345.0000	334.0000	(3.188)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R	2010/06/14	16.00	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
13/11/2009	€ / R	2010/06/14	16.00	Put	Currency Future	4,528.0000	4,495.0000	(0.729)	0	0	0
13/11/2009	€ / R	2010/06/14	18.00	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R	2010/06/14	20.00	Put	Currency Future	8,478.0000	8,442.0000	(0.425)	0	0	0
13/11/2009	€ / R	2010/06/14	20.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	€ / R	2010/06/14	18.00	Put	Currency Future	6,486.0000	6,450.0000	(0.555)	0	0	0
13/11/2009	€ / R	2010/06/14	18.15	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/11/2009	€ / R	2010/06/14	8.85	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	8.85	Call	Currency Future	2,708.0000	2,745.0000	1.366	0	0	0
13/11/2009	€ / R	2010/06/14	7.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	7.85	Call	Currency Future	3,692.0000	3,729.0000	1.002	0	0	0
13/11/2009	€ / R	2010/06/14	9.85	Call	Currency Future	1,754.0000	1,787.0000	1.881	0	0	0
13/11/2009	€ / R	2010/06/14	10.85	Call	Currency Future	964.0000	991.0000	2.801	0	0	0
13/11/2009	€ / R	2010/06/14	9.85	Put	Currency Future	75.0000	71.0000	(5.333)	0	0	0
13/11/2009	€ / R	2010/06/14	13.85	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
13/11/2009	€ / R	2010/06/14	10.85	Put	Currency Future	286.0000	276.0000	(3.497)	0	0	0
13/11/2009	€ / R	2010/06/14	13.85	Put	Currency Future	2,491.0000	2,462.0000	(1.164)	0	0	0
13/11/2009	€ / R	2010/06/14	9.95	Put	Currency Future	86.0000	82.0000	(4.651)	0	0	0
13/11/2009	€ / R	2010/06/14	10.95	Put	Currency Future	325.0000	314.0000	(3.385)	0	0	0
13/11/2009	€ / R	2010/06/14	17.95	Put	Currency Future	6,436.0000	6,400.0000	(0.559)	0	0	0
13/11/2009	€ / R	2010/06/14	19.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/11/2009	€ / R	2010/06/14	19.95	Put	Currency Future	8,429.0000	8,392.0000	(0.439)	0	0	0
13/11/2009	€ / R	2010/06/14	10.95	Call	Currency Future	903.0000	930.0000	2.990	0	0	0
13/11/2009	€ / R	2010/06/14	17.95	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/11/2009	€ / R	2010/06/14	15.95	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
13/11/2009	€ / R	2010/06/14	15.95	Put	Currency Future	4,480.0000	4,448.0000	(0.714)	0	0	0
13/11/2009	€ / R	2010/06/14	13.95	Call	Currency Future	161.0000	169.0000	4.969	0	0	0
13/11/2009	€ / R	2010/06/14	13.95	Put	Currency Future	2,582.0000	2,553.0000	(1.123)	0	0	0
13/11/2009	€ / R	2010/06/14	15.85	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
13/11/2009	€ / R	2010/06/14	15.85	Put	Currency Future	4,385.0000	4,352.0000	(0.753)	0	0	0
13/11/2009	€ / R	2010/06/14	17.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	19.85	Put	Currency Future	8,329.0000	8,293.0000	(0.432)	0	0	0
13/11/2009	€ / R	2010/06/14	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	17.85	Put	Currency Future	6,337.0000	6,301.0000	(0.568)	0	0	0
13/11/2009	€ / R	2010/06/14	7.95	Call	Currency Future	3,593.0000	3,630.0000	1.030	0	0	0
13/11/2009	€ / R	2010/06/14	7.95	Put	Currency Future	14.0000	14.0000	-	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
13/11/2009	€ / R	2010/06/14	9.95	Call	Currency Future	1,664.0000	1,698.0000	2.043	0	0	0
13/11/2009	€ / R	2010/06/14	8.95	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	8.95	Call	Currency Future	2,610.0000	2,646.0000	1.379	0	0	0
13/11/2009	€ / R	2010/06/14	14.15	Put	Currency Future	2,767.0000	2,738.0000	(1.048)	0	0	0
13/11/2009	€ / R	2010/06/14	14.15	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
13/11/2009	€ / R	2010/06/14	11.15	Call	Currency Future	790.0000	816.0000	3.291	0	0	0
13/11/2009	€ / R	2010/06/14	10.15	Put	Currency Future	112.0000	108.0000	(3.571)	0	0	0
13/11/2009	€ / R	2010/06/14	8.15	Call	Currency Future	3,396.0000	3,433.0000	1.090	0	0	0
13/11/2009	€ / R	2010/06/14	11.15	Put	Currency Future	412.0000	400.0000	(2.913)	0	0	0
13/11/2009	€ / R	2010/06/14	8.15	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	10.15	Call	Currency Future	1,490.0000	1,523.0000	2.215	0	0	0
13/11/2009	€ / R	2010/06/14	9.15	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/11/2009	€ / R	2010/06/14	9.15	Call	Currency Future	2,415.0000	2,451.0000	1.491	0	0	0
13/11/2009	€ / R	2010/06/14	7.90	Call	Currency Future	3,643.0000	3,679.0000	0.988	0	0	0
13/11/2009	€ / R	2010/06/14	8.90	Call	Currency Future	2,659.0000	2,695.0000	1.354	0	0	0
13/11/2009	€ / R	2010/06/14	7.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	9.90	Call	Currency Future	1,709.0000	1,742.0000	1.931	0	0	0
13/11/2009	€ / R	2010/06/14	8.90	Put	Currency Future	30.0000	30.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	9.90	Put	Currency Future	80.0000	76.0000	(5.000)	0	0	0
13/11/2009	€ / R	2010/06/14	10.90	Call	Currency Future	933.0000	960.0000	2.894	0	0	0
13/11/2009	€ / R	2010/06/14	13.90	Call	Currency Future	165.0000	173.0000	4.848	0	0	0
13/11/2009	€ / R	2010/06/14	16.15	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
13/11/2009	€ / R	2010/06/14	15.90	Put	Currency Future	4,433.0000	4,400.0000	(0.744)	0	0	0
13/11/2009	€ / R	2010/06/14	15.90	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
13/11/2009	€ / R	2010/06/14	13.90	Put	Currency Future	2,537.0000	2,507.0000	(1.182)	0	0	0
13/11/2009	€ / R	2010/06/14	17.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	17.90	Put	Currency Future	6,387.0000	6,350.0000	(0.579)	0	0	0
13/11/2009	€ / R	2010/06/14	19.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	€ / R	2010/06/14	19.90	Put	Currency Future	8,379.0000	8,342.0000	(0.442)	0	0	0
13/11/2009	€ / R	2010/06/14	10.90	Put	Currency Future	305.0000	295.0000	(3.279)	0	0	0
13/11/2009	€ / R	2010/06/14	16.15	Put	Currency Future	4,672.0000	4,639.0000	(0.706)	0	0	0
13/11/2009	€ / R	2010/12/13			Currency Future	11.8962	11.9387	0.357	0.0000	0.0000	85
13/11/2009	€ / R	2010/12/13	8.90	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
13/11/2009	€ / R	2010/12/13	7.90	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/11/2009	€ / R	2010/12/13	9.90	Call	Currency Future	2,124.0000	2,166.0000	1.977	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/12/13	15.95	Put	Currency Future	4,286.0000	4,251.0000	(0.817)	0	0	0
13/11/2009	€ / R 2010/12/13	15.95	Call	Currency Future	232.0000	240.0000	3.448	0	0	0
13/11/2009	€ / R 2010/12/13	13.95	Put	Currency Future	2,468.0000	2,439.0000	(1.175)	0	0	0
13/11/2009	€ / R 2010/12/13	8.90	Call	Currency Future	3,043.0000	3,085.0000	1.380	0	0	0
13/11/2009	€ / R 2010/12/13	17.95	Call	Currency Future	145.0000	150.0000	3.448	0	0	0
13/11/2009	€ / R 2010/12/13	19.95	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
13/11/2009	€ / R 2010/12/13	17.95	Put	Currency Future	6,199.0000	6,162.0000	(0.597)	0	0	0
13/11/2009	€ / R 2010/12/13	7.90	Call	Currency Future	4,024.0000	4,065.0000	1.019	0	0	0
13/11/2009	€ / R 2010/12/13	19.95	Put	Currency Future	8,147.0000	8,109.0000	(0.466)	0	0	0
13/11/2009	€ / R 2010/12/13	9.90	Put	Currency Future	128.0000	127.0000	(0.781)	0	0	0
13/11/2009	€ / R 2010/12/13	8.10	Call	Currency Future	3,827.0000	3,869.0000	1.097	0	0	0
13/11/2009	€ / R 2010/12/13	10.90	Put	Currency Future	366.0000	360.0000	(1.639)	0	0	0
13/11/2009	€ / R 2010/12/13	13.85	Call	Currency Future	428.0000	441.0000	3.037	0	0	0
13/11/2009	€ / R 2010/12/13	13.85	Put	Currency Future	2,382.0000	2,353.0000	(1.217)	0	0	0
13/11/2009	€ / R 2010/12/13	7.85	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/11/2009	€ / R 2010/12/13	15.85	Call	Currency Future	238.0000	246.0000	3.361	0	0	0
13/11/2009	€ / R 2010/12/13	17.85	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
13/11/2009	€ / R 2010/12/13	17.85	Put	Currency Future	6,102.0000	6,065.0000	(0.606)	0	0	0
13/11/2009	€ / R 2010/12/13	15.85	Put	Currency Future	4,192.0000	4,157.0000	(0.835)	0	0	0
13/11/2009	€ / R 2010/12/13	10.90	Call	Currency Future	1,362.0000	1,399.0000	2.717	0	0	0
13/11/2009	€ / R 2010/12/13	7.85	Call	Currency Future	4,072.0000	4,113.0000	1.007	0	0	0
13/11/2009	€ / R 2010/12/13	11.95	Put	Currency Future	915.0000	898.0000	(1.858)	0	0	0
13/11/2009	€ / R 2010/12/13	19.90	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
13/11/2009	€ / R 2010/12/13	13.90	Call	Currency Future	421.0000	435.0000	3.325	0	0	0
13/11/2009	€ / R 2010/12/13	13.90	Put	Currency Future	2,425.0000	2,396.0000	(1.196)	0	0	0
13/11/2009	€ / R 2010/12/13	11.95	Call	Currency Future	861.0000	886.0000	2.904	0	0	0
13/11/2009	€ / R 2010/12/13	19.90	Put	Currency Future	8,099.0000	8,060.0000	(0.482)	0	0	0
13/11/2009	€ / R 2010/12/13	11.90	Call	Currency Future	879.0000	905.0000	2.958	0	0	0
13/11/2009	€ / R 2010/12/13	15.90	Call	Currency Future	235.0000	243.0000	3.404	0	0	0
13/11/2009	€ / R 2010/12/13	17.90	Call	Currency Future	147.0000	152.0000	3.401	0	0	0
13/11/2009	€ / R 2010/12/13	11.85	Put	Currency Future	852.0000	836.0000	(1.878)	0	0	0
13/11/2009	€ / R 2010/12/13	17.90	Put	Currency Future	6,151.0000	6,113.0000	(0.618)	0	0	0
13/11/2009	€ / R 2010/12/13	15.90	Put	Currency Future	4,239.0000	4,204.0000	(0.826)	0	0	0
13/11/2009	€ / R 2010/12/13	11.85	Call	Currency Future	898.0000	925.0000	3.007	0	0	0
13/11/2009	€ / R 2010/12/13	13.95	Call	Currency Future	414.0000	428.0000	3.382	0	0	0
13/11/2009	€ / R 2010/12/13	20.00	Put	Currency Future	8,196.0000	8,157.0000	(0.476)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/12/13	7.95	Call	Currency Future	3,974.0000	4,017.0000	1.082	0	0	0
13/11/2009	€ / R 2010/12/13	16.10	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
13/11/2009	€ / R 2010/12/13	14.10	Put	Currency Future	2,598.0000	2,568.0000	(1.155)	0	0	0
13/11/2009	€ / R 2010/12/13	16.10	Put	Currency Future	4,427.0000	4,392.0000	(0.791)	0	0	0
13/11/2009	€ / R 2010/12/13	18.10	Put	Currency Future	6,344.0000	6,306.0000	(0.599)	0	0	0
13/11/2009	€ / R 2010/12/13	18.10	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
13/11/2009	€ / R 2010/12/13	14.10	Call	Currency Future	394.0000	407.0000	3.299	0	0	0
13/11/2009	€ / R 2010/12/13	11.10	Put	Currency Future	451.0000	440.0000	(2.439)	0	0	0
13/11/2009	€ / R 2010/12/13	11.90	Put	Currency Future	883.0000	867.0000	(1.812)	0	0	0
13/11/2009	€ / R 2010/12/13	11.10	Call	Currency Future	1,247.0000	1,279.0000	2.566	0	0	0
13/11/2009	€ / R 2010/12/13	8.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	9.10	Call	Currency Future	2,854.0000	2,895.0000	1.437	0	0	0
13/11/2009	€ / R 2010/12/13	9.10	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
13/11/2009	€ / R 2010/12/13	10.10	Call	Currency Future	1,959.0000	1,998.0000	1.991	0	0	0
13/11/2009	€ / R 2010/12/13	10.10	Put	Currency Future	162.0000	159.0000	(1.852)	0	0	0
13/11/2009	€ / R 2010/12/13	12.40	Put	Currency Future	1,221.0000	1,200.0000	(1.720)	0	0	0
13/11/2009	€ / R 2010/12/13	20.10	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
13/11/2009	€ / R 2010/12/13	12.40	Call	Currency Future	717.0000	739.0000	3.068	0	0	0
13/11/2009	€ / R 2010/12/13	20.10	Put	Currency Future	8,292.0000	8,254.0000	(0.458)	0	0	0
13/11/2009	€ / R 2010/12/13	8.00	Call	Currency Future	3,925.0000	3,968.0000	1.096	0	0	0
13/11/2009	€ / R 2010/12/13	8.00	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	16.00	Put	Currency Future	4,333.0000	4,298.0000	(0.808)	0	0	0
13/11/2009	€ / R 2010/12/13	18.00	Call	Currency Future	143.0000	149.0000	4.196	0	0	0
13/11/2009	€ / R 2010/12/13	18.00	Put	Currency Future	6,247.0000	6,210.0000	(0.592)	0	0	0
13/11/2009	€ / R 2010/12/13	12.00	Put	Currency Future	947.0000	929.0000	(1.901)	0	0	0
13/11/2009	€ / R 2010/12/13	20.00	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
13/11/2009	€ / R 2010/12/13	12.00	Call	Currency Future	843.0000	868.0000	2.966	0	0	0
13/11/2009	€ / R 2010/12/13	19.85	Call	Currency Future	96.0000	100.0000	4.167	0	0	0
13/11/2009	€ / R 2010/12/13	16.00	Call	Currency Future	229.0000	237.0000	3.493	0	0	0
13/11/2009	€ / R 2010/12/13	7.95	Put	Currency Future	28.0000	28.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	12.20	Call	Currency Future	777.0000	800.0000	2.960	0	0	0
13/11/2009	€ / R 2010/12/13	14.00	Put	Currency Future	2,511.0000	2,482.0000	(1.155)	0	0	0
13/11/2009	€ / R 2010/12/13	11.00	Put	Currency Future	407.0000	397.0000	(2.457)	0	0	0
13/11/2009	€ / R 2010/12/13	12.20	Put	Currency Future	1,081.0000	1,062.0000	(1.758)	0	0	0
13/11/2009	€ / R 2010/12/13	9.00	Call	Currency Future	2,948.0000	2,989.0000	1.391	0	0	0
13/11/2009	€ / R 2010/12/13	9.00	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/12/13	10.00	Call	Currency Future	2,041.0000	2,080.0000	1.911	0	0	0
13/11/2009	€ / R 2010/12/13	10.00	Put	Currency Future	145.0000	141.0000	(2.759)	0	0	0
13/11/2009	€ / R 2010/12/13	12.10	Put	Currency Future	1,013.0000	995.0000	(1.777)	0	0	0
13/11/2009	€ / R 2010/12/13	11.00	Call	Currency Future	1,304.0000	1,336.0000	2.454	0	0	0
13/11/2009	€ / R 2010/12/13	14.00	Call	Currency Future	407.0000	421.0000	3.440	0	0	0
13/11/2009	€ / R 2010/12/13	19.85	Put	Currency Future	8,050.0000	8,011.0000	(0.484)	0	0	0
13/11/2009	€ / R 2010/12/13	12.05	Put	Currency Future	980.0000	962.0000	(1.837)	0	0	0
13/11/2009	€ / R 2010/12/13	12.05	Call	Currency Future	826.0000	851.0000	3.027	0	0	0
13/11/2009	€ / R 2010/12/13	12.10	Call	Currency Future	809.0000	833.0000	2.967	0	0	0
13/11/2009	€ / R 2010/12/13	12.25	Put	Currency Future	1,115.0000	1,096.0000	(1.704)	0	0	0
13/11/2009	€ / R 2010/12/13	8.20	Call	Currency Future	3,728.0000	3,771.0000	1.153	0	0	0
13/11/2009	€ / R 2010/12/13	12.25	Call	Currency Future	761.0000	784.0000	3.022	0	0	0
13/11/2009	€ / R 2010/12/13	12.55	Call	Currency Future	676.0000	697.0000	3.107	0	0	0
13/11/2009	€ / R 2010/12/13	12.55	Put	Currency Future	1,330.0000	1,308.0000	(1.654)	0	0	0
13/11/2009	€ / R 2010/12/13	8.20	Put	Currency Future	32.0000	32.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	18.20	Put	Currency Future	6,440.0000	6,403.0000	(0.575)	0	0	0
13/11/2009	€ / R 2010/12/13	20.20	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
13/11/2009	€ / R 2010/12/13	18.20	Call	Currency Future	137.0000	142.0000	3.650	0	0	0
13/11/2009	€ / R 2010/12/13	20.20	Put	Currency Future	8,389.0000	8,351.0000	(0.453)	0	0	0
13/11/2009	€ / R 2010/12/13	16.20	Put	Currency Future	4,521.0000	4,486.0000	(0.774)	0	0	0
13/11/2009	€ / R 2010/12/13	14.20	Put	Currency Future	2,685.0000	2,655.0000	(1.117)	0	0	0
13/11/2009	€ / R 2010/12/13	9.20	Call	Currency Future	2,760.0000	2,801.0000	1.486	0	0	0
13/11/2009	€ / R 2010/12/13	9.20	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
13/11/2009	€ / R 2010/12/13	10.20	Call	Currency Future	1,878.0000	1,917.0000	2.077	0	0	0
13/11/2009	€ / R 2010/12/13	10.20	Put	Currency Future	182.0000	178.0000	(2.198)	0	0	0
13/11/2009	€ / R 2010/12/13	11.20	Call	Currency Future	1,194.0000	1,225.0000	2.596	0	0	0
13/11/2009	€ / R 2010/12/13	16.40	Call	Currency Future	206.0000	213.0000	3.398	0	0	0
13/11/2009	€ / R 2010/12/13	16.20	Call	Currency Future	217.0000	224.0000	3.226	0	0	0
13/11/2009	€ / R 2010/12/13	20.40	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
13/11/2009	€ / R 2010/12/13	14.20	Call	Currency Future	381.0000	394.0000	3.412	0	0	0
13/11/2009	€ / R 2010/12/13	18.55	Call	Currency Future	126.0000	131.0000	3.968	0	0	0
13/11/2009	€ / R 2010/12/13	11.20	Put	Currency Future	497.0000	486.0000	(2.213)	0	0	0
13/11/2009	€ / R 2010/12/13	16.55	Put	Currency Future	4,852.0000	4,817.0000	(0.721)	0	0	0
13/11/2009	€ / R 2010/12/13	16.55	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
13/11/2009	€ / R 2010/12/13	18.55	Put	Currency Future	6,780.0000	6,742.0000	(0.560)	0	0	0
13/11/2009	€ / R 2010/12/13	20.55	Call	Currency Future	75.0000	79.0000	5.333	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
13/11/2009	€ / R 2010/12/13	20.55	Put	Currency Future	8,729.0000	8,690.0000	(0.447)	0	0	0
13/11/2009	€ / R 2010/12/13	14.55	Put	Currency Future	2,995.0000	2,964.0000	(1.035)	0	0	0
13/11/2009	€ / R 2010/12/13	14.55	Call	Currency Future	341.0000	353.0000	3.519	0	0	0
13/11/2009	€ / R 2010/12/13	11.55	Call	Currency Future	1,023.0000	1,052.0000	2.835	0	0	0
13/11/2009	€ / R 2010/12/13	8.55	Call	Currency Future	3,385.0000	3,428.0000	1.270	0	0	0
13/11/2009	€ / R 2010/12/13	8.55	Put	Currency Future	39.0000	39.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	9.55	Call	Currency Future	2,438.0000	2,479.0000	1.682	0	0	0
13/11/2009	€ / R 2010/12/13	10.55	Put	Currency Future	263.0000	258.0000	(1.901)	0	0	0
13/11/2009	€ / R 2010/12/13	10.55	Call	Currency Future	1,609.0000	1,647.0000	2.362	0	0	0
13/11/2009	€ / R 2010/12/13	9.55	Put	Currency Future	91.0000	90.0000	(1.099)	0	0	0
13/11/2009	€ / R 2010/12/13	11.55	Put	Currency Future	677.0000	663.0000	(2.068)	0	0	0
13/11/2009	€ / R 2010/12/13	20.40	Put	Currency Future	8,583.0000	8,545.0000	(0.443)	0	0	0
13/11/2009	€ / R 2010/12/13	11.40	Call	Currency Future	1,093.0000	1,123.0000	2.745	0	0	0
13/11/2009	€ / R 2010/12/13	10.40	Put	Currency Future	225.0000	221.0000	(1.778)	0	0	0
13/11/2009	€ / R 2010/12/13	10.40	Call	Currency Future	1,722.0000	1,760.0000	2.207	0	0	0
13/11/2009	€ / R 2010/12/13	11.40	Put	Currency Future	597.0000	584.0000	(2.178)	0	0	0
13/11/2009	€ / R 2010/12/13	14.40	Call	Currency Future	357.0000	369.0000	3.361	0	0	0
13/11/2009	€ / R 2010/12/13	14.40	Put	Currency Future	2,861.0000	2,831.0000	(1.049)	0	0	0
13/11/2009	€ / R 2010/12/13	18.40	Put	Currency Future	6,634.0000	6,596.0000	(0.573)	0	0	0
13/11/2009	€ / R 2010/12/13	18.40	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
13/11/2009	€ / R 2010/12/13	16.40	Put	Currency Future	4,710.0000	4,674.0000	(0.764)	0	0	0
13/11/2009	€ / R 2010/12/13	9.40	Put	Currency Future	79.0000	77.0000	(2.532)	0	0	0
13/11/2009	€ / R 2010/12/13	9.40	Call	Currency Future	2,575.0000	2,616.0000	1.592	0	0	0
13/11/2009	€ / R 2010/12/13	8.40	Call	Currency Future	3,532.0000	3,575.0000	1.217	0	0	0
13/11/2009	€ / R 2010/12/13	8.40	Put	Currency Future	36.0000	36.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	9.85	Call	Currency Future	2,168.0000	2,210.0000	1.937	0	0	0
13/11/2009	€ / R 2010/12/13	14.85	Call	Currency Future	312.0000	322.0000	3.205	0	0	0
13/11/2009	€ / R 2010/12/13	14.85	Put	Currency Future	3,265.0000	3,233.0000	(0.980)	0	0	0
13/11/2009	€ / R 2010/12/13	16.85	Call	Currency Future	185.0000	191.0000	3.243	0	0	0
13/11/2009	€ / R 2010/12/13	16.85	Put	Currency Future	5,138.0000	5,102.0000	(0.701)	0	0	0
13/11/2009	€ / R 2010/12/13	12.85	Put	Currency Future	1,557.0000	1,533.0000	(1.541)	0	0	0
13/11/2009	€ / R 2010/12/13	10.85	Put	Currency Future	350.0000	344.0000	(1.714)	0	0	0
13/11/2009	€ / R 2010/12/13	12.85	Call	Currency Future	603.0000	622.0000	3.151	0	0	0
13/11/2009	€ / R 2010/12/13	9.85	Put	Currency Future	122.0000	121.0000	(0.820)	0	0	0
13/11/2009	€ / R 2010/12/13	10.85	Call	Currency Future	1,396.0000	1,433.0000	2.650	0	0	0
13/11/2009	€ / R 2010/12/13	18.85	Call	Currency Future	118.0000	122.0000	3.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	€ / R 2010/12/13	18.85	Put	Currency Future	7,072.0000	7,034.0000	(0.537)	0	0	0
13/11/2009	€ / R 2010/12/13	20.85	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
13/11/2009	€ / R 2010/12/13	8.85	Call	Currency Future	3,091.0000	3,134.0000	1.391	0	0	0
13/11/2009	€ / R 2010/12/13	20.85	Put	Currency Future	9,021.0000	8,982.0000	(0.432)	0	0	0
13/11/2009	€ / R 2010/12/13	8.85	Put	Currency Future	45.0000	45.0000	-	0	0	0
13/11/2009	€ / R 2010/12/13	14.25	Call	Currency Future	375.0000	388.0000	3.467	0	0	0
13/11/2009	€ / R 2010/12/13	20.25	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/11/2009	€ / R 2010/12/13	20.95	Put	Currency Future	9,119.0000	9,079.0000	(0.439)	0	0	0
13/11/2009	€ / R 2010/12/13	20.95	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
13/11/2009	€ / R 2010/12/13	18.95	Put	Currency Future	7,169.0000	7,131.0000	(0.530)	0	0	0
13/11/2009	€ / R 2010/12/13	18.95	Call	Currency Future	115.0000	120.0000	4.348	0	0	0
13/11/2009	€ / R 2010/12/13	16.95	Put	Currency Future	5,234.0000	5,198.0000	(0.688)	0	0	0
13/11/2009	€ / R 2010/12/13	16.95	Call	Currency Future	180.0000	186.0000	3.333	0	0	0
13/11/2009	€ / R 2010/12/13	14.95	Put	Currency Future	3,356.0000	3,324.0000	(0.954)	0	0	0
13/11/2009	€ / R 2010/12/13	9.95	Call	Currency Future	2,082.0000	2,122.0000	1.921	0	0	0
13/11/2009	€ / R 2010/12/13	8.95	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
13/11/2009	€ / R 2010/12/13	8.95	Call	Currency Future	2,995.0000	3,036.0000	1.369	0	0	0
13/11/2009	€ / R 2010/12/13	9.95	Put	Currency Future	136.0000	133.0000	(2.206)	0	0	0
13/11/2009	€ / R 2010/12/13	10.95	Call	Currency Future	1,333.0000	1,365.0000	2.401	0	0	0
13/11/2009	€ / R 2010/12/13	10.95	Put	Currency Future	386.0000	377.0000	(2.332)	0	0	0
13/11/2009	€ / R 2010/12/13	14.95	Call	Currency Future	303.0000	313.0000	3.300	0	0	0
13/11/2009	€ / R 2010/12/13	12.95	Put	Currency Future	1,635.0000	1,611.0000	(1.468)	0	0	0
13/11/2009	€ / R 2010/12/13	12.95	Call	Currency Future	581.0000	599.0000	3.098	0	0	0
13/11/2009	€ / R 2010/12/13	20.25	Put	Currency Future	8,438.0000	8,399.0000	(0.462)	0	0	0
13/11/2009	€ / R 2010/12/13	11.25	Put	Currency Future	521.0000	509.0000	(2.303)	0	0	0
13/11/2009	€ / R 2010/12/13	11.25	Call	Currency Future	1,168.0000	1,198.0000	2.568	0	0	0
13/11/2009	€ / R 2010/12/13	10.25	Put	Currency Future	192.0000	188.0000	(2.083)	0	0	0
13/11/2009	€ / R 2010/12/13	14.25	Put	Currency Future	2,729.0000	2,699.0000	(1.099)	0	0	0
13/11/2009	€ / R 2010/12/13	16.25	Put	Currency Future	4,568.0000	4,533.0000	(0.766)	0	0	0
13/11/2009	€ / R 2010/12/13	16.25	Call	Currency Future	214.0000	222.0000	3.738	0	0	0
13/11/2009	€ / R 2010/12/13	18.25	Put	Currency Future	6,489.0000	6,451.0000	(0.586)	0	0	0
13/11/2009	€ / R 2010/12/13	18.25	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
13/11/2009	€ / R 2010/12/13	10.25	Call	Currency Future	1,838.0000	1,877.0000	2.122	0	0	0
13/11/2009	€ / R 2010/12/13	9.25	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
13/11/2009	€ / R 2010/12/13	9.25	Call	Currency Future	2,714.0000	2,755.0000	1.511	0	0	0
13/11/2009	€ / R 2010/12/13	8.25	Put	Currency Future	33.0000	33.0000	-	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
13/11/2009	€ / R	2010/12/13	8.25	Call	Currency Future	3,679.0000	3,722.0000	1.169	0	0	0
13/11/2009	AL13	2010/02/04			Index Future	254.3110	254.1260	(0.073)	0.0000	0.0000	22
13/11/2009	AL7T	2010/02/04			Index Future	324.1780	323.4700	(0.218)	0.0000	0.0000	58
13/11/2009	ALBI	2010/02/04			Index Future	301.2810	300.6820	(0.199)	0.0000	0.0000	585
13/11/2009	ALBI	2010/05/06			Index Future	306.8130	306.2020	(0.199)	0.0000	0.0000	0
13/11/2009	ALBI	2010/08/05			Index Future	312.0620	311.3900	(0.215)	0.0000	0.0000	0
13/11/2009	CRD1	2010/02/04			Index Future	130.6890	130.5520	(0.105)	0.0000	0.0000	2
13/11/2009	CRD1	2010/05/06			Index Future	133.0890	132.9490	(0.105)	0.0000	0.0000	0
13/11/2009	GOVI	2010/02/04			jGovi	302.9290	302.3225	(0.200)	0.0000	0.0000	1,525
13/11/2009	GOVI	2010/05/06			jGovi	308.4905	307.8730	(0.200)	0.0000	0.0000	0
13/11/2009	GOVI	2010/08/05			jGovi	314.2410	313.6120	(0.200)	0.0000	0.0000	0
13/11/2009	ILBI	2010/02/04			Index Future	365.7440	364.5590	(0.324)	0.0000	0.0000	425
13/11/2009	J153	2010/08/31			jSwap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
13/11/2009	J157	2015/09/15			jSwap	8.7620	8.8220	0.685	0.0000	0.0000	0
13/11/2009	J186	2026/12/21			jSwap	8.5930	8.6830	1.047	0.0000	0.0000	0
13/11/2009	J201	2014/12/22			jSwap	8.6060	8.6550	0.569	0.0000	0.0000	0
13/11/2009	J203	2017/09/15			jSwap	8.9050	8.9750	0.786	0.0000	0.0000	0
13/11/2009	J204	2018/12/21			jSwap	8.8830	8.9620	0.889	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
13/11/2009	J207	2020/01/15			jSwap	8.9110	8.9970	0.965	0.0000	0.0000	0
13/11/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
13/11/2009	JFRA	2010/02/04			jFra	6.9660	6.9770	0.158	0.0000	0.0000	0
13/11/2009	JFRA	2010/05/06			jFra	7.1040	7.1210	0.239	0.0000	0.0000	0
13/11/2009	JFRA	2010/08/05			jFra	7.3280	7.3290	0.014	0.0000	0.0000	0
13/11/2009	JFRA	2010/11/04			jFra	7.6340	7.6600	0.341	0.0000	0.0000	0
13/11/2009	JN02	2010/02/04			jNote	7.8510	7.8810	0.382	0.0000	0.0000	0
13/11/2009	JN05	2010/02/04			jNote	8.7350	8.7940	0.675	0.0000	0.0000	0
13/11/2009	JN10	2010/02/04			jNote	8.9350	9.0270	1.030	0.0000	0.0000	0
13/11/2009	JROD	2009/11/30			jRod	6.7350	6.7320	(0.045)	0.0000	0.0000	0
13/11/2009	JROD	2009/12/31			jRod	6.8520	6.8420	(0.146)	0.0000	0.0000	0
13/11/2009	JROD	2010/01/29			jRod	7.0340	7.0090	(0.355)	0.0000	0.0000	0
13/11/2009	JROD	2010/02/26			jRod	7.0020	6.9840	(0.257)	0.0000	0.0000	0
13/11/2009	JROD	2010/03/31			jRod	7.2000	7.1840	(0.222)	0.0000	0.0000	0
13/11/2009	OTH1	2010/02/04			Index Future	292.1550	291.5900	(0.193)	0.0000	0.0000	3
13/11/2009	OTH1	2010/05/06			Index Future	297.5190	296.9430	(0.194)	0.0000	0.0000	0
13/11/2009	R155	2010/02/04			Bond Future	7.4630	7.5010	0.509	0.0000	0.0000	31
13/11/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,061.0000	1,083.0000	2.074	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,117.0000	1,081.0000	(3.223)	0	0	0
13/11/2009	R157	2010/02/04			Bond Future	8.4540	8.4840	0.355	0.0000	0.0000	6,646
13/11/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,824.0000	3,948.0000	3.243	0	0	0
13/11/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	246.0000	220.0000	(10.569)	0	0	0
13/11/2009	R157	2010/05/06			Bond Future	8.5230	8.5560	0.387	0.0000	0.0000	0
13/11/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,841.0000	1,916.0000	4.074	0	0	0
13/11/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,731.0000	1,649.0000	(4.737)	0	0	0
13/11/2009	R157	2010/08/05			Bond Future	8.5640	8.5990	0.409	0.0000	0.0000	0
13/11/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,720.0000	2,626.0000	(3.456)	0	0	0
13/11/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,874.0000	1,940.0000	3.522	0	0	0
13/11/2009	R186	2010/02/04			Bond Future	9.0190	9.0600	0.455	0.0000	0.0000	10,112
13/11/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	402.0000	347.0000	(13.682)	0	0	0
13/11/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,988.0000	8,318.0000	4.131	0	0	0
13/11/2009	R186	2010/05/06			Bond Future	9.0650	9.1070	0.463	0.0000	0.0000	0
13/11/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,487.0000	3,289.0000	(5.678)	0	0	0
13/11/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,092.0000	4,282.0000	4.643	0	0	0
13/11/2009	R186	2010/08/05			Bond Future	9.0960	9.1400	0.484	0.0000	0.0000	0
13/11/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	5,414.0000	5,179.0000	(4.341)	0	0	0
13/11/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,015.0000	4,183.0000	4.184	0	0	0
13/11/2009	R201	2010/02/04			Bond Future	8.5150	8.5450	0.352	0.0000	0.0000	486
13/11/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,158.0000	4,268.0000	2.646	0	0	0
13/11/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	60.0000	52.0000	(13.333)	0	0	0
13/11/2009	R201	2010/05/06			Bond Future	8.5810	8.6140	0.385	0.0000	0.0000	0
13/11/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,596.0000	1,658.0000	3.885	0	0	0
13/11/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,291.0000	1,229.0000	(4.802)	0	0	0
13/11/2009	R201	2010/08/05			Bond Future	8.6200	8.6550	0.406	0.0000	0.0000	0
13/11/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,562.0000	2,481.0000	(3.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,212.0000	1,256.0000	3.630	0	0	0
13/11/2009	R203	2010/02/04			Bond Future	9.0170	9.0470	0.333	0.0000	0.0000	1,570
13/11/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,627.0000	4,764.0000	2.961	0	0	0
13/11/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	195.0000	174.0000	(10.769)	0	0	0
13/11/2009	R203	2010/05/06			Bond Future	9.0840	9.1160	0.352	0.0000	0.0000	0
13/11/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,301.0000	2,382.0000	3.520	0	0	0
13/11/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,869.0000	1,786.0000	(4.441)	0	0	0
13/11/2009	R203	2010/08/05			Bond Future	9.1310	9.1650	0.372	0.0000	0.0000	0
13/11/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,364.0000	2,437.0000	3.088	0	0	0
13/11/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,956.0000	2,859.0000	(3.281)	0	0	0
13/11/2009	R204	2010/02/04			Bond Future	9.0160	9.0460	0.333	0.0000	0.0000	3,649
13/11/2009	R204	2010/02/04	9.00	Put	Option on Bond Future	1,683.0000	1,761.0000	4.635	0	0	200
13/11/2009	R204	2010/02/04	9.00	Call	Option on Bond Future	1,591.0000	1,496.0000	(5.971)	0	0	200
13/11/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,098.0000	5,246.0000	2.903	0	0	0
13/11/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	227.0000	203.0000	(10.573)	0	0	0
13/11/2009	R204	2010/02/04	8.50	Call	Option on Bond Future	534.0000	488.0000	(8.614)	0	0	200
13/11/2009	R204	2010/02/04	8.50	Put	Option on Bond Future	3,577.0000	3,704.0000	3.550	0	0	0
13/11/2009	R204	2010/05/06			Bond Future	9.0780	9.1100	0.353	0.0000	0.0000	0
13/11/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,062.0000	1,970.0000	(4.462)	0	0	0
13/11/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,504.0000	2,592.0000	3.514	0	0	0
13/11/2009	R204	2010/08/05			Bond Future	9.1220	9.1550	0.362	0.0000	0.0000	0
13/11/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,605.0000	2,682.0000	2.956	0	0	0
13/11/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,309.0000	3,203.0000	(3.203)	0	0	0
13/11/2009	R206	2010/02/04			Bond Future	8.5900	8.6210	0.361	0.0000	0.0000	2
13/11/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	94.0000	84.0000	(10.638)	0	0	0
13/11/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,668.0000	3,757.0000	2.426	0	0	0
13/11/2009	R206	2010/05/06			Bond Future	8.6780	8.7120	0.392	0.0000	0.0000	0
13/11/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,528.0000	1,470.0000	(3.796)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,311.0000	1,355.0000	3.356	0	0	0
13/11/2009	R206	2010/08/05			Bond Future	8.7360	8.7720	0.412	0.0000	0.0000	0
13/11/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,983.0000	1,921.0000	(3.127)	0	0	0
13/11/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,236.0000	1,277.0000	3.317	0	0	0
13/11/2009	R207	2010/02/04			Bond Future	9.1750	9.2050	0.327	0.0000	0.0000	600
13/11/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,858.0000	6,015.0000	2.680	0	0	0
13/11/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	175.0000	155.0000	(11.429)	0	0	0
13/11/2009	R207	2010/05/06			Bond Future	9.2390	9.2700	0.336	0.0000	0.0000	0
13/11/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,323.0000	2,403.0000	3.444	0	0	0
13/11/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,386.0000	2,288.0000	(4.107)	0	0	0
13/11/2009	R207	2010/08/05			Bond Future	9.2870	9.3200	0.355	0.0000	0.0000	0
13/11/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,669.0000	3,555.0000	(3.107)	0	0	0
13/11/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,471.0000	2,544.0000	2.954	0	0	0
13/11/2009	R208	2010/02/04			Bond Future	9.1710	9.2010	0.327	0.0000	0.0000	5,004
13/11/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	383.0000	347.0000	(9.399)	0	0	0
13/11/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,617.0000	4,763.0000	3.162	0	0	0
13/11/2009	R208	2010/05/06			Bond Future	9.2270	9.2590	0.347	0.0000	0.0000	0
13/11/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,502.0000	2,396.0000	(4.237)	0	0	0
13/11/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,364.0000	2,450.0000	3.638	0	0	0
13/11/2009	R208	2010/08/05			Bond Future	9.2680	9.3010	0.356	0.0000	0.0000	0
13/11/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,886.0000	3,767.0000	(3.062)	0	0	0
13/11/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,529.0000	2,604.0000	2.966	0	0	0
13/11/2009	R209	2010/02/04			Bond Future	8.6610	8.7020	0.473	0.0000	0.0000	1,800
13/11/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,647.0000	10,968.0000	3.015	0	0	0
13/11/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	77.0000	63.0000	(18.182)	0	0	2,500
13/11/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	108.0000	119.0000	10.185	0	0	0
13/11/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,881.0000	9,558.0000	(3.269)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	R209	2010/05/06			Bond Future	8.6870	8.7290	0.483	0.0000	0.0000	0
13/11/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,403.0000	2,247.0000	(6.492)	0	0	0
13/11/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,951.0000	4,135.0000	4.657	0	0	0
13/11/2009	R209	2010/08/05			Bond Future	8.7020	8.7440	0.483	0.0000	0.0000	0
13/11/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,822.0000	3,972.0000	3.925	0	0	0
13/11/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,209.0000	4,020.0000	(4.490)	0	0	0
13/11/2009	TRT1	2010/02/04			Index Future	299.1610	298.5650	(0.199)	0.0000	0.0000	100
13/11/2009	TRT1	2010/05/06			Index Future	304.6530	304.0460	(0.199)	0.0000	0.0000	0
13/11/2009	ZAAD	2009/12/14			Currency Future	6.9350	6.9736	0.557	6.9400	6.9400	13,419
13/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	647.0000	683.0000	5.564	0	0	0
13/11/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	361.0000	328.0000	(9.141)	0	0	0
13/11/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	404.0000	370.0000	(8.416)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/11/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,517.0000	1,478.0000	(2.571)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,665.0000	7,626.0000	(0.509)	0	0	0
13/11/2009	ZAAD	2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	647.0000	683.0000	5.564	0	0	0
13/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
13/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	743.0000	780.0000	4.980	0	0	0
13/11/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
13/11/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	3,935.0000	3,974.0000	0.991	0	0	0
13/11/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	889.0000	927.0000	4.274	0	0	0
13/11/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	938.0000	976.0000	4.051	0	0	0
13/11/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,515.0000	7,476.0000	(0.519)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	280.0000	249.0000	(11.071)	0	0	0
13/11/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	5,765.0000	5,726.0000	(0.676)	0	0	0
13/11/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	70.0000	56.0000	(20.000)	0	0	0
13/11/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,515.0000	3,477.0000	(1.081)	0	0	0
13/11/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	126.0000	141.0000	11.905	0	0	0
13/11/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	107.0000	120.0000	12.150	0	0	0
13/11/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
13/11/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
13/11/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	988.0000	1,026.0000	3.846	0	0	0
13/11/2009	ZAAD 2009/12/14	3.10	Call	Currency Future	3,835.0000	3,874.0000	1.017	0	0	0
13/11/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	1,037.0000	1,075.0000	3.664	0	0	0
13/11/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	553.0000	588.0000	6.329	0	0	0
13/11/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	172.0000	146.0000	(15.116)	0	0	0
13/11/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
13/11/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	280.0000	249.0000	(11.071)	0	0	0
13/11/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	599.0000	635.0000	6.010	0	0	0
13/11/2009	ZAAD 2009/12/14	4.10	Call	Currency Future	2,835.0000	2,874.0000	1.376	0	0	0
13/11/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	7,765.0000	7,726.0000	(0.502)	0	0	0
13/11/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	694.0000	731.0000	5.331	0	0	0
13/11/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
13/11/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/11/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	1,766.0000	1,728.0000	(2.152)	0	0	0
13/11/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	90.0000	102.0000	13.333	0	0	0
13/11/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	791.0000	829.0000	4.804	0	0	0
13/11/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,666.0000	1,628.0000	(2.281)	0	0	0
13/11/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	553.0000	588.0000	6.329	0	0	0
13/11/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/11/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0

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13/11/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,765.0000	3,727.0000	(1.009)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	100.0000	82.0000	(18.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	205.0000	178.0000	(13.171)	0	0	0
13/11/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	119.0000	99.0000	(16.807)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
13/11/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/11/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,235.0000	4,274.0000	0.921	0	0	0
13/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	185.0000	206.0000	11.351	0	0	0
13/11/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,835.0000	4,874.0000	0.807	0	0	0
13/11/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,485.0000	2,524.0000	1.569	0	0	0
13/11/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,335.0000	4,374.0000	0.900	0	0	0
13/11/2009	ZAAD	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	154.0000	172.0000	11.688	0	0	0
13/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	154.0000	172.0000	11.688	0	0	0
13/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	743.0000	780.0000	4.980	0	0	0
13/11/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	219.0000	242.0000	10.502	0	0	0
13/11/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,565.0000	3,527.0000	(1.066)	0	0	0
13/11/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,335.0000	6,374.0000	0.616	0	0	0
13/11/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,485.0000	3,524.0000	1.119	0	0	0
13/11/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.20	Call	Currency Future	2,735.0000	2,774.0000	1.426	0	0	0
13/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	100.0000	82.0000	(18.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	119.0000	99.0000	(16.807)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	599.0000	635.0000	6.010	0	0	0
13/11/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,119.0000	1,081.0000	(3.396)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,235.0000	3,274.0000	1.206	0	0	0
13/11/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

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13/11/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	185.0000	206.0000	11.351	0	0	0
13/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	126.0000	141.0000	11.905	0	0	0
13/11/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,465.0000	3,427.0000	(1.097)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	840.0000	878.0000	4.524	0	0	0
13/11/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,565.0000	5,526.0000	(0.701)	0	0	0
13/11/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,515.0000	5,476.0000	(0.707)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,335.0000	2,374.0000	1.670	0	0	0
13/11/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	374.0000	405.0000	8.289	0	0	0
13/11/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,115.0000	4,077.0000	(0.923)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.05	Call	Currency Future	3,885.0000	3,924.0000	1.004	0	0	0
13/11/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,385.0000	6,424.0000	0.611	0	0	0
13/11/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,335.0000	1,374.0000	2.921	0	0	0
13/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	417.0000	449.0000	7.674	0	0	0
13/11/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,236.0000	1,274.0000	3.074	0	0	0
13/11/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	6,115.0000	6,076.0000	(0.638)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,565.0000	7,526.0000	(0.516)	0	0	0
13/11/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	320.0000	288.0000	(10.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,085.0000	6,124.0000	0.641	0	0	0
13/11/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,235.0000	2,274.0000	1.745	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,485.0000	1,524.0000	2.626	0	0	0
13/11/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,665.0000	3,627.0000	(1.037)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	141.0000	118.0000	(16.312)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	141.0000	118.0000	(16.312)	0	0	0
13/11/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,467.0000	1,429.0000	(2.590)	0	0	0
13/11/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,615.0000	5,576.0000	(0.695)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	8,115.0000	8,076.0000	(0.481)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	255.0000	280.0000	9.804	0	0	0
13/11/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,567.0000	1,528.0000	(2.489)	0	0	0
13/11/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
13/11/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,585.0000	4,624.0000	0.851	0	0	0
13/11/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,617.0000	1,578.0000	(2.412)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,585.0000	3,624.0000	1.088	0	0	0
13/11/2009	ZAAD	2009/12/14	11.20	Put	Currency Future	4,265.0000	4,226.0000	(0.914)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	507.0000	541.0000	6.706	0	0	0
13/11/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	77.0000	86.0000	11.688	0	0	0
13/11/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,035.0000	4,074.0000	0.967	0	0	0
13/11/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,169.0000	1,131.0000	(3.251)	0	0	0
13/11/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,485.0000	4,524.0000	0.870	0	0	0
13/11/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	2,116.0000	2,077.0000	(1.843)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	84.0000	68.0000	(19.048)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	9.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,435.0000	3,474.0000	1.135	0	0	0
13/11/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,415.0000	3,377.0000	(1.113)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,615.0000	7,576.0000	(0.512)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	2,885.0000	2,924.0000	1.352	0	0	0
13/11/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,585.0000	2,624.0000	1.509	0	0	0
13/11/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,435.0000	4,474.0000	0.879	0	0	0
13/11/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,665.0000	5,626.0000	(0.688)	0	0	0
13/11/2009	ZAAD	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	205.0000	178.0000	(13.171)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,435.0000	2,474.0000	1.602	0	0	0
13/11/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	9.20	Put	Currency Future	2,266.0000	2,227.0000	(1.721)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,415.0000	5,376.0000	(0.720)	0	0	0
13/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	90.0000	102.0000	13.333	0	0	0
13/11/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,435.0000	1,474.0000	2.718	0	0	0
13/11/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,165.0000	4,126.0000	(0.936)	0	0	0
13/11/2009	ZAAD	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,385.0000	1,424.0000	2.816	0	0	0
13/11/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	417.0000	449.0000	7.674	0	0	0
13/11/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,665.0000	2,627.0000	(1.426)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.20	Call	Currency Future	3,735.0000	3,774.0000	1.044	0	0	0
13/11/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,335.0000	3,374.0000	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
13/11/2009	ZAAD	2009/12/14	13.20	Put	Currency Future	6,265.0000	6,226.0000	(0.623)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,286.0000	1,324.0000	2.955	0	0	0
13/11/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,085.0000	3,124.0000	1.264	0	0	0
13/11/2009	ZAAD	2009/12/14	15.20	Put	Currency Future	8,265.0000	8,226.0000	(0.472)	0	0	0
13/11/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	242.0000	212.0000	(12.397)	0	0	0
13/11/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,715.0000	7,676.0000	(0.506)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,585.0000	1,624.0000	2.461	0	0	0
13/11/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,385.0000	2,424.0000	1.635	0	0	0
13/11/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	84.0000	68.0000	(19.048)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,615.0000	3,577.0000	(1.051)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,535.0000	1,574.0000	2.541	0	0	0
13/11/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,716.0000	1,678.0000	(2.214)	0	0	0
13/11/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,415.0000	4,376.0000	(0.883)	0	0	0
13/11/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,385.0000	4,424.0000	0.889	0	0	0
13/11/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,465.0000	5,426.0000	(0.714)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,415.0000	7,376.0000	(0.526)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,535.0000	3,574.0000	1.103	0	0	0
13/11/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,715.0000	3,677.0000	(1.023)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,835.0000	1,874.0000	2.125	0	0	0
13/11/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,535.0000	4,574.0000	0.860	0	0	0
13/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	219.0000	242.0000	10.502	0	0	0
13/11/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	293.0000	320.0000	9.215	0	0	0
13/11/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,715.0000	5,676.0000	(0.682)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
13/11/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,915.0000	2,877.0000	(1.304)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,465.0000	7,426.0000	(0.522)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	333.0000	362.0000	8.709	0	0	0
13/11/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,417.0000	1,379.0000	(2.682)	0	0	0
13/11/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,865.0000	5,826.0000	(0.665)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,535.0000	2,574.0000	1.538	0	0	0
13/11/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,916.0000	1,877.0000	(2.035)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
13/11/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,915.0000	5,876.0000	(0.659)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,915.0000	3,877.0000	(0.971)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	58.0000	47.0000	(18.966)	0	0	0
13/11/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,915.0000	7,876.0000	(0.493)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	58.0000	47.0000	(18.966)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,285.0000	3,324.0000	1.187	0	0	0
13/11/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,615.0000	2,577.0000	(1.453)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,035.0000	3,074.0000	1.285	0	0	0
13/11/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	293.0000	320.0000	9.215	0	0	0
13/11/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,285.0000	4,324.0000	0.910	0	0	0
13/11/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,885.0000	1,924.0000	2.069	0	0	0
13/11/2009	ZAAD	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,285.0000	2,324.0000	1.707	0	0	0
13/11/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.65	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
13/11/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,385.0000	3,424.0000	1.152	0	0	0
13/11/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,087.0000	1,125.0000	3.496	0	0	0
13/11/2009	ZAAD	2009/12/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,035.0000	2,074.0000	1.916	0	0	0
13/11/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,865.0000	7,826.0000	(0.496)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,085.0000	4,124.0000	0.955	0	0	0
13/11/2009	ZAAD	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,885.0000	4,924.0000	0.798	0	0	0
13/11/2009	ZAAD	2009/12/14	5.20	Call	Currency Future	1,735.0000	1,774.0000	2.248	0	0	0
13/11/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,085.0000	2,124.0000	1.871	0	0	0
13/11/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,865.0000	3,827.0000	(0.983)	0	0	0
13/11/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,866.0000	1,827.0000	(2.090)	0	0	0
13/11/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,135.0000	4,174.0000	0.943	0	0	0
13/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	333.0000	362.0000	8.709	0	0	0
13/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	507.0000	541.0000	6.706	0	0	0
13/11/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,965.0000	7,926.0000	(0.490)	0	0	0
13/11/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	2,166.0000	2,127.0000	(1.801)	0	0	0
13/11/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	461.0000	495.0000	7.375	0	0	0
13/11/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,966.0000	1,927.0000	(1.984)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,135.0000	3,174.0000	1.244	0	0	0
13/11/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2009/12/14	13.10	Put	Currency Future	6,165.0000	6,126.0000	(0.633)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,965.0000	3,927.0000	(0.958)	0	0	0
13/11/2009	ZAAD	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	15.10	Put	Currency Future	8,165.0000	8,126.0000	(0.478)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,965.0000	5,926.0000	(0.654)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,815.0000	7,776.0000	(0.499)	0	0	0
13/11/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,815.0000	5,776.0000	(0.671)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,135.0000	2,174.0000	1.827	0	0	0
13/11/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,136.0000	1,175.0000	3.433	0	0	0
13/11/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,185.0000	4,224.0000	0.932	0	0	0
13/11/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,185.0000	3,224.0000	1.224	0	0	0
13/11/2009	ZAAD	2009/12/14	15.00	Put	Currency Future	8,065.0000	8,026.0000	(0.484)	0	0	0
13/11/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	13.00	Put	Currency Future	6,065.0000	6,026.0000	(0.643)	0	0	0
13/11/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,185.0000	2,224.0000	1.785	0	0	0
13/11/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,815.0000	3,777.0000	(0.996)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,186.0000	1,224.0000	3.204	0	0	0
13/11/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,816.0000	1,778.0000	(2.093)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	2,935.0000	2,974.0000	1.329	0	0	0
13/11/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0

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13/11/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	1,935.0000	1,974.0000	2.016	0	0	0
13/11/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	9.00	Put	Currency Future	2,066.0000	2,027.0000	(1.888)	0	0	0
13/11/2009	ZAAD	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	11.00	Put	Currency Future	4,065.0000	4,027.0000	(0.935)	0	0	0
13/11/2009	ZAAD	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	9.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	2.95	Call	Currency Future	3,985.0000	4,024.0000	0.979	0	0	0
13/11/2009	ZAAD	2009/12/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.95	Call	Currency Future	2,985.0000	3,024.0000	1.307	0	0	0
13/11/2009	ZAAD	2009/12/14	8.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	10.95	Put	Currency Future	4,015.0000	3,977.0000	(0.946)	0	0	0
13/11/2009	ZAAD	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	8.95	Put	Currency Future	2,016.0000	1,977.0000	(1.935)	0	0	0
13/11/2009	ZAAD	2009/12/14	4.95	Call	Currency Future	1,985.0000	2,024.0000	1.965	0	0	0
13/11/2009	ZAAD	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2009/12/14	12.95	Put	Currency Future	6,015.0000	5,976.0000	(0.648)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	988.0000	1,026.0000	3.846	0	0	0
13/11/2009	ZAAD	2009/12/14	14.95	Put	Currency Future	8,015.0000	7,976.0000	(0.487)	0	0	0
13/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2009	ZAAD	2010/03/15			Currency Future	6.9834	7.0209	0.537	0.0000	0.0000	8,478
13/11/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	955.0000	991.0000	3.770	0	0	0
13/11/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,569.0000	3,532.0000	(1.037)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,333.0000	3,371.0000	1.140	0	0	0
13/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	249.0000	229.0000	(8.032)	0	0	0
13/11/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	257.0000	273.0000	6.226	0	0	0
13/11/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,588.0000	1,552.0000	(2.267)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,283.0000	3,321.0000	1.157	0	0	0
13/11/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,919.0000	3,881.0000	(0.970)	0	0	0

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13/11/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	11.25	Put	Currency Future	4,268.0000	4,231.0000	(0.867)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	282.0000	300.0000	6.383	0	0	0
13/11/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,533.0000	4,571.0000	0.838	0	0	0
13/11/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,930.0000	1,893.0000	(1.917)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,384.0000	2,422.0000	1.594	0	0	0
13/11/2009	ZAAD	2010/03/15	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,567.0000	5,530.0000	(0.665)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	219.0000	232.0000	5.936	0	0	0
13/11/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,392.0000	1,429.0000	2.658	0	0	0
13/11/2009	ZAAD	2010/03/15	9.25	Put	Currency Future	2,276.0000	2,238.0000	(1.670)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	309.0000	328.0000	6.149	0	0	0
13/11/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	274.0000	253.0000	(7.664)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	1,986.0000	2,023.0000	1.863	0	0	0
13/11/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	335.0000	312.0000	(6.866)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,085.0000	2,123.0000	1.823	0	0	0
13/11/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,467.0000	7,429.0000	(0.509)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,567.0000	7,529.0000	(0.502)	0	0	0
13/11/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,667.0000	5,630.0000	(0.653)	0	0	0

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13/11/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	611.0000	642.0000	5.074	0	0	0
13/11/2009	ZAAD	2010/03/15	13.25	Put	Currency Future	6,267.0000	6,230.0000	(0.590)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	776.0000	810.0000	4.381	0	0	0
13/11/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,483.0000	4,521.0000	0.848	0	0	0
13/11/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	2,029.0000	1,992.0000	(1.824)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	201.0000	214.0000	6.468	0	0	0
13/11/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	650.0000	682.0000	4.923	0	0	0
13/11/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,533.0000	3,571.0000	1.076	0	0	0
13/11/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,667.0000	7,629.0000	(0.496)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,617.0000	5,580.0000	(0.659)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	463.0000	489.0000	5.616	0	0	0
13/11/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	368.0000	343.0000	(6.793)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	3,883.0000	3,921.0000	0.979	0	0	0
13/11/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	3,983.0000	4,021.0000	0.954	0	0	0
13/11/2009	ZAAD	2010/03/15	7.25	Call	Currency Future	171.0000	181.0000	5.848	0	0	0
13/11/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,383.0000	3,421.0000	1.123	0	0	0
13/11/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	304.0000	281.0000	(7.566)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	820.0000	855.0000	4.268	0	0	0
13/11/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,540.0000	1,577.0000	2.403	0	0	0
13/11/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,098.0000	1,135.0000	3.370	0	0	0
13/11/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,669.0000	3,632.0000	(1.008)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,619.0000	3,582.0000	(1.022)	0	0	0

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13/11/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	129.0000	118.0000	(8.527)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,969.0000	3,931.0000	(0.957)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	864.0000	900.0000	4.167	0	0	0
13/11/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	337.0000	357.0000	5.935	0	0	0
13/11/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,686.0000	1,649.0000	(2.195)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,383.0000	4,421.0000	0.867	0	0	0
13/11/2009	ZAAD	2010/03/15	9.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	225.0000	207.0000	(8.000)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,534.0000	2,571.0000	1.460	0	0	0
13/11/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	164.0000	150.0000	(8.537)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,917.0000	5,880.0000	(0.625)	0	0	0
13/11/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,342.0000	1,380.0000	2.832	0	0	0
13/11/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,867.0000	5,830.0000	(0.631)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	691.0000	724.0000	4.776	0	0	0
13/11/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	203.0000	186.0000	(8.374)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.25	Call	Currency Future	1,738.0000	1,775.0000	2.129	0	0	0
13/11/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	237.0000	252.0000	6.329	0	0	0
13/11/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,869.0000	3,832.0000	(0.956)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	733.0000	767.0000	4.638	0	0	0
13/11/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,470.0000	3,432.0000	(1.095)	0	0	0
13/11/2009	ZAAD	2010/03/15	7.25	Put	Currency Future	437.0000	410.0000	(6.178)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,819.0000	3,782.0000	(0.969)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,334.0000	2,372.0000	1.628	0	0	0
13/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,392.0000	1,429.0000	2.658	0	0	0
13/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
13/11/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,492.0000	1,455.0000	(2.480)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	397.0000	421.0000	6.045	0	0	0
13/11/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,832.0000	1,795.0000	(2.020)	0	0	0
13/11/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/11/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,285.0000	2,322.0000	1.619	0	0	0
13/11/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,617.0000	7,579.0000	(0.499)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,467.0000	5,430.0000	(0.677)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	183.0000	167.0000	(8.743)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,333.0000	4,371.0000	0.877	0	0	0
13/11/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,637.0000	1,600.0000	(2.260)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,717.0000	7,679.0000	(0.492)	0	0	0
13/11/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/11/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,817.0000	7,779.0000	(0.486)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	366.0000	388.0000	6.011	0	0	0
13/11/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,717.0000	5,680.0000	(0.647)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,817.0000	5,780.0000	(0.636)	0	0	0
13/11/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	4,019.0000	3,981.0000	(0.946)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/11/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,196.0000	1,233.0000	3.094	0	0	0
13/11/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	366.0000	388.0000	6.011	0	0	0

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13/11/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,719.0000	3,682.0000	(0.995)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,917.0000	7,879.0000	(0.480)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,420.0000	3,382.0000	(1.111)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	183.0000	167.0000	(8.743)	0	0	0
13/11/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,283.0000	4,321.0000	0.887	0	0	0
13/11/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,183.0000	4,221.0000	0.908	0	0	0
13/11/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	15.25	Put	Currency Future	8,267.0000	8,229.0000	(0.460)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	1,936.0000	1,974.0000	1.963	0	0	0
13/11/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,183.0000	3,221.0000	1.194	0	0	0
13/11/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	498.0000	526.0000	5.622	0	0	0
13/11/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,441.0000	1,478.0000	2.568	0	0	0
13/11/2009	ZAAD	2010/03/15	3.25	Call	Currency Future	3,733.0000	3,771.0000	1.018	0	0	0
13/11/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	114.0000	105.0000	(7.895)	0	0	0
13/11/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/11/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,083.0000	3,121.0000	1.233	0	0	0
13/11/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	2,934.0000	2,971.0000	1.261	0	0	0
13/11/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,417.0000	5,380.0000	(0.683)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	534.0000	563.0000	5.431	0	0	0
13/11/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.25	Call	Currency Future	2,734.0000	2,771.0000	1.353	0	0	0
13/11/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,867.0000	7,829.0000	(0.483)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	2,078.0000	2,041.0000	(1.781)	0	0	0
13/11/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

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13/11/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,490.0000	1,527.0000	2.483	0	0	0
13/11/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,185.0000	2,222.0000	1.693	0	0	0
13/11/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	4,069.0000	4,031.0000	(0.934)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,881.0000	1,844.0000	(1.967)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,444.0000	1,407.0000	(2.562)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,734.0000	1,698.0000	(2.076)	0	0	0
13/11/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,083.0000	4,121.0000	0.931	0	0	0
13/11/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	6,067.0000	6,030.0000	(0.610)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,520.0000	3,482.0000	(1.080)	0	0	0
13/11/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,001.0000	1,038.0000	3.696	0	0	0
13/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	146.0000	133.0000	(8.904)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	8,017.0000	7,979.0000	(0.474)	0	0	0
13/11/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,133.0000	3,171.0000	1.213	0	0	0
13/11/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,417.0000	7,379.0000	(0.512)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	429.0000	454.0000	5.828	0	0	0
13/11/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,517.0000	5,480.0000	(0.671)	0	0	0
13/11/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,293.0000	1,330.0000	2.862	0	0	0
13/11/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	8,067.0000	8,029.0000	(0.471)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0

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13/11/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,135.0000	2,173.0000	1.780	0	0	0
13/11/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,583.0000	4,621.0000	0.829	0	0	0
13/11/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,540.0000	1,504.0000	(2.338)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	909.0000	945.0000	3.960	0	0	0
13/11/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,589.0000	1,626.0000	2.329	0	0	0
13/11/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,433.0000	3,471.0000	1.107	0	0	0
13/11/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	3,933.0000	3,971.0000	0.966	0	0	0
13/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,434.0000	2,472.0000	1.561	0	0	0
13/11/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	6,017.0000	5,980.0000	(0.615)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,584.0000	2,621.0000	1.432	0	0	0
13/11/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,484.0000	2,521.0000	1.490	0	0	0
13/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	820.0000	855.0000	4.268	0	0	0
13/11/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	3,833.0000	3,871.0000	0.991	0	0	0
13/11/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	572.0000	602.0000	5.245	0	0	0
13/11/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,517.0000	7,479.0000	(0.506)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	146.0000	133.0000	(8.904)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,036.0000	2,073.0000	1.817	0	0	0
13/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
13/11/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,583.0000	3,621.0000	1.061	0	0	0
13/11/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,050.0000	1,087.0000	3.524	0	0	0
13/11/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/11/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0

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13/11/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	733.0000	767.0000	4.638	0	0	0
13/11/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	4,168.0000	4,131.0000	(0.888)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,033.0000	3,071.0000	1.253	0	0	0
13/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	429.0000	454.0000	5.828	0	0	0
13/11/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,979.0000	1,942.0000	(1.870)	0	0	0
13/11/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
13/11/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,433.0000	4,471.0000	0.857	0	0	0
13/11/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,133.0000	4,171.0000	0.919	0	0	0
13/11/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	6,167.0000	6,130.0000	(0.600)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,967.0000	7,929.0000	(0.477)	0	0	0
13/11/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,483.0000	3,521.0000	1.091	0	0	0
13/11/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	8,167.0000	8,129.0000	(0.465)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,967.0000	5,930.0000	(0.620)	0	0	0
13/11/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	1,837.0000	1,874.0000	2.014	0	0	0
13/11/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	101.0000	92.0000	(8.911)	0	0	0
13/11/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,033.0000	4,071.0000	0.942	0	0	0
13/11/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	2,834.0000	2,871.0000	1.306	0	0	0
13/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	498.0000	526.0000	5.622	0	0	0
13/11/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,147.0000	1,184.0000	3.226	0	0	0
13/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	114.0000	105.0000	(7.895)	0	0	0
13/11/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	2,177.0000	2,139.0000	(1.746)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,769.0000	3,732.0000	(0.982)	0	0	0
13/11/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,767.0000	5,730.0000	(0.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	6,117.0000	6,080.0000	(0.605)	0	0	0
13/11/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,767.0000	7,729.0000	(0.489)	0	0	0
13/11/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	4,119.0000	4,081.0000	(0.923)	0	0	0
13/11/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	8,117.0000	8,079.0000	(0.468)	0	0	0
13/11/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,783.0000	1,746.0000	(2.075)	0	0	0
13/11/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	1,887.0000	1,924.0000	1.961	0	0	0
13/11/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	2,127.0000	2,090.0000	(1.740)	0	0	0
13/11/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,233.0000	3,271.0000	1.175	0	0	0
13/11/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	2,884.0000	2,921.0000	1.283	0	0	0
13/11/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,235.0000	2,272.0000	1.655	0	0	0
13/11/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,244.0000	1,281.0000	2.974	0	0	0
13/11/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,233.0000	4,271.0000	0.898	0	0	0
13/11/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	2,984.0000	3,021.0000	1.240	0	0	0
13/11/2009	ZAAD	2010/06/14			Currency Future	7.0219	7.0620	0.571	0.0000	0.0000	500
13/11/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,147.0000	1,184.0000	3.226	0	0	0
13/11/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	8,129.0000	8,089.0000	(0.492)	0	0	0
13/11/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,130.0000	2,092.0000	(1.784)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,099.0000	1,135.0000	3.276	0	0	0
13/11/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,479.0000	7,439.0000	(0.535)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.05	Call	Currency Future	345.0000	362.0000	4.928	0	0	0
13/11/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
13/11/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	8,079.0000	8,039.0000	(0.495)	0	0	0

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13/11/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,426.0000	2,466.0000	1.649	0	0	0
13/11/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	470.0000	444.0000	(5.532)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
13/11/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,422.0000	4,462.0000	0.905	0	0	0
13/11/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	437.0000	412.0000	(5.721)	0	0	0
13/11/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,481.0000	5,441.0000	(0.730)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	647.0000	675.0000	4.328	0	0	0
13/11/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,939.0000	1,902.0000	(1.908)	0	0	0
13/11/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	6,080.0000	6,040.0000	(0.658)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,422.0000	3,462.0000	1.169	0	0	0
13/11/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	291.0000	270.0000	(7.216)	0	0	0
13/11/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,472.0000	4,512.0000	0.894	0	0	0
13/11/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	242.0000	224.0000	(7.438)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	125.0000	113.0000	(9.600)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	344.0000	322.0000	(6.395)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	292.0000	306.0000	4.795	0	0	0
13/11/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	6,130.0000	6,090.0000	(0.653)	0	0	0
13/11/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	4,084.0000	4,045.0000	(0.955)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,438.0000	1,477.0000	2.712	0	0	0
13/11/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	413.0000	432.0000	4.600	0	0	0
13/11/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	366.0000	384.0000	4.918	0	0	0
13/11/2009	ZAAD	2010/06/14	7.05	Put	Currency Future	373.0000	350.0000	(6.166)	0	0	0
13/11/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,880.0000	5,840.0000	(0.680)	0	0	0
13/11/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
13/11/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0

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13/11/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	959.0000	995.0000	3.754	0	0	0
13/11/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	309.0000	324.0000	4.854	0	0	0
13/11/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,472.0000	3,512.0000	1.152	0	0	0
13/11/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,588.0000	3,549.0000	(1.087)	0	0	0
13/11/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,490.0000	3,450.0000	(1.146)	0	0	0
13/11/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,731.0000	5,691.0000	(0.698)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	1,881.0000	1,921.0000	2.127	0	0	0
13/11/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
13/11/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/11/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	464.0000	486.0000	4.741	0	0	0
13/11/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,929.0000	7,889.0000	(0.504)	0	0	0
13/11/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
13/11/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,879.0000	7,839.0000	(0.508)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	7.25	Put	Currency Future	504.0000	478.0000	(5.159)	0	0	0
13/11/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,560.0000	1,524.0000	(2.308)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	326.0000	342.0000	4.908	0	0	0
13/11/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	4,134.0000	4,094.0000	(0.968)	0	0	0
13/11/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,701.0000	1,664.0000	(2.175)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	198.0000	182.0000	(8.081)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	317.0000	296.0000	(6.625)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	404.0000	380.0000	(5.941)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,128.0000	2,168.0000	1.880	0	0	0
13/11/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	917.0000	951.0000	3.708	0	0	0
13/11/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
13/11/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
13/11/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,522.0000	4,562.0000	0.885	0	0	0
13/11/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	389.0000	408.0000	4.884	0	0	0

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13/11/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,886.0000	3,846.0000	(1.029)	0	0	0
13/11/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
13/11/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	266.0000	246.0000	(7.519)	0	0	0
13/11/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	1,987.0000	1,949.0000	(1.912)	0	0	0
13/11/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	2,177.0000	2,139.0000	(1.746)	0	0	0
13/11/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,638.0000	3,598.0000	(1.100)	0	0	0
13/11/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	520.0000	544.0000	4.615	0	0	0
13/11/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,272.0000	4,312.0000	0.936	0	0	0
13/11/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,631.0000	5,591.0000	(0.710)	0	0	0
13/11/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,935.0000	3,895.0000	(1.017)	0	0	0
13/11/2009	ZAAD	2010/06/14	7.25	Call	Currency Future	276.0000	290.0000	5.072	0	0	0
13/11/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,525.0000	2,565.0000	1.584	0	0	0
13/11/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,629.0000	7,589.0000	(0.524)	0	0	0
13/11/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,930.0000	5,890.0000	(0.675)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,522.0000	3,562.0000	1.136	0	0	0
13/11/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	438.0000	458.0000	4.566	0	0	0
13/11/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/11/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,654.0000	1,617.0000	(2.237)	0	0	0
13/11/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,536.0000	1,575.0000	2.539	0	0	0
13/11/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,390.0000	1,428.0000	2.734	0	0	0
13/11/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/11/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,376.0000	2,416.0000	1.684	0	0	0
13/11/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,079.0000	2,119.0000	1.924	0	0	0
13/11/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	1,930.0000	1,970.0000	2.073	0	0	0

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13/11/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	2,035.0000	1,997.0000	(1.867)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/11/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,581.0000	5,541.0000	(0.717)	0	0	0
13/11/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,475.0000	2,515.0000	1.616	0	0	0
13/11/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	2,923.0000	2,963.0000	1.368	0	0	0
13/11/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	3,985.0000	3,945.0000	(1.004)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	178.0000	163.0000	(8.427)	0	0	0
13/11/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,579.0000	7,539.0000	(0.528)	0	0	0
13/11/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,980.0000	5,940.0000	(0.669)	0	0	0
13/11/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
13/11/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,372.0000	4,412.0000	0.915	0	0	0
13/11/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,979.0000	7,939.0000	(0.501)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,372.0000	3,412.0000	1.186	0	0	0
13/11/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	4,184.0000	4,144.0000	(0.956)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,487.0000	1,526.0000	2.623	0	0	0
13/11/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	3,822.0000	3,862.0000	1.047	0	0	0
13/11/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
13/11/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	8,179.0000	8,139.0000	(0.489)	0	0	0
13/11/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
13/11/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,607.0000	1,571.0000	(2.240)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,022.0000	4,062.0000	0.995	0	0	0
13/11/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	6,180.0000	6,140.0000	(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
13/11/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,781.0000	5,741.0000	(0.692)	0	0	0
13/11/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,539.0000	3,499.0000	(1.130)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,023.0000	3,063.0000	1.323	0	0	0
13/11/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	2,225.0000	2,187.0000	(1.708)	0	0	0
13/11/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,222.0000	4,262.0000	0.947	0	0	0
13/11/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/11/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,529.0000	7,489.0000	(0.531)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,051.0000	1,087.0000	3.425	0	0	0
13/11/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
13/11/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
13/11/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	3,922.0000	3,962.0000	1.020	0	0	0
13/11/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,029.0000	2,069.0000	1.971	0	0	0
13/11/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	875.0000	908.0000	3.771	0	0	0
13/11/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,223.0000	3,263.0000	1.241	0	0	0
13/11/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,531.0000	5,491.0000	(0.723)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	1,832.0000	1,871.0000	2.129	0	0	0
13/11/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,779.0000	7,739.0000	(0.514)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,277.0000	2,317.0000	1.757	0	0	0
13/11/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
13/11/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/11/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,195.0000	1,233.0000	3.180	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,843.0000	1,806.0000	(2.008)	0	0	0
13/11/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,786.0000	3,747.0000	(1.030)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,272.0000	3,313.0000	1.253	0	0	0
13/11/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	2,824.0000	2,864.0000	1.416	0	0	0
13/11/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,292.0000	1,330.0000	2.941	0	0	0
13/11/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,227.0000	2,267.0000	1.796	0	0	0
13/11/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/11/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/11/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
13/11/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,244.0000	1,281.0000	2.974	0	0	0
13/11/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,122.0000	4,162.0000	0.970	0	0	0
13/11/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,737.0000	3,697.0000	(1.070)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	613.0000	641.0000	4.568	0	0	0
13/11/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,796.0000	1,759.0000	(2.060)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	142.0000	129.0000	(9.155)	0	0	0
13/11/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
13/11/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,123.0000	3,163.0000	1.281	0	0	0
13/11/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,891.0000	1,854.0000	(1.957)	0	0	0
13/11/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,729.0000	7,689.0000	(0.518)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	581.0000	607.0000	4.475	0	0	0
13/11/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	219.0000	202.0000	(7.763)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	159.0000	145.0000	(8.805)	0	0	0
13/11/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	491.0000	514.0000	4.684	0	0	0
13/11/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	550.0000	575.0000	4.545	0	0	0
13/11/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	2,874.0000	2,914.0000	1.392	0	0	0
13/11/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	3,872.0000	3,912.0000	1.033	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
13/11/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,073.0000	3,113.0000	1.302	0	0	0
13/11/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,173.0000	3,213.0000	1.261	0	0	0
13/11/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,172.0000	4,212.0000	0.959	0	0	0
13/11/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,836.0000	3,796.0000	(1.043)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,178.0000	2,218.0000	1.837	0	0	0
13/11/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,830.0000	5,790.0000	(0.686)	0	0	0
13/11/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,072.0000	4,112.0000	0.982	0	0	0
13/11/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,829.0000	7,789.0000	(0.511)	0	0	0
13/11/2009	ZAAD	2010/06/14	15.05	Put	Currency Future	8,029.0000	7,989.0000	(0.498)	0	0	0
13/11/2009	ZAAD	2010/06/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.05	Call	Currency Future	3,972.0000	4,012.0000	1.007	0	0	0
13/11/2009	ZAAD	2010/06/14	4.05	Call	Currency Future	2,973.0000	3,013.0000	1.345	0	0	0
13/11/2009	ZAAD	2010/06/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.05	Call	Currency Future	1,980.0000	2,020.0000	2.020	0	0	0
13/11/2009	ZAAD	2010/06/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	6.05	Call	Currency Future	1,003.0000	1,039.0000	3.589	0	0	0
13/11/2009	ZAAD	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	9.05	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
13/11/2009	ZAAD	2010/06/14	5.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	5.25	Call	Currency Future	1,782.0000	1,822.0000	2.245	0	0	0
13/11/2009	ZAAD	2010/06/14	6.25	Call	Currency Future	834.0000	867.0000	3.957	0	0	0
13/11/2009	ZAAD	2010/06/14	9.25	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/11/2009	ZAAD	2010/06/14	6.25	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
13/11/2009	ZAAD	2010/06/14	9.25	Put	Currency Future	2,272.0000	2,234.0000	(1.673)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/11/2009	ZAAD	2010/06/14	13.05	Put	Currency Future	6,030.0000	5,990.0000	(0.663)	0	0	0
13/11/2009	ZAAD	2010/06/14	4.25	Call	Currency Future	2,774.0000	2,814.0000	1.442	0	0	0
13/11/2009	ZAAD	2010/06/14	13.05	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
13/11/2009	ZAAD 2010/06/14	3.25	Call	Currency Future	3,772.0000	3,812.0000	1.060	0	0	0
13/11/2009	ZAAD 2010/06/14	11.05	Put	Currency Future	4,035.0000	3,995.0000	(0.991)	0	0	0
13/11/2009	ZAAD 2010/06/14	11.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/11/2009	ZAAD 2010/06/14	11.25	Put	Currency Future	4,234.0000	4,194.0000	(0.945)	0	0	0
13/11/2009	ZAAD 2010/06/14	13.25	Put	Currency Future	6,230.0000	6,190.0000	(0.642)	0	0	0
13/11/2009	ZAAD 2010/06/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/11/2009	ZAAD 2010/06/14	15.25	Put	Currency Future	8,229.0000	8,189.0000	(0.486)	0	0	0
13/11/2009	ZAAD 2010/06/14	11.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/11/2009	ZAAD 2010/06/14	9.05	Put	Currency Future	2,083.0000	2,045.0000	(1.824)	0	0	0
13/11/2009	ZAAD 2010/06/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/11/2009	ZAAD 2010/06/14	6.05	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0

Grand Total: **1,051,781**