



Derivatives High/Low Report

High/Low for 19/08/2009

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
19/08/2009	\$ / R 2009/09/14			Currency Future	8.0964	8.0860	(0.128)	8.2000	8.0600	267,476
19/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
19/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,804.0000	5,814.0000	0.172	0	0	0
19/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	952.0000	941.0000	(1.155)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	86.0000	85.0000	(1.163)	0	0	0
19/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,363.0000	1,371.0000	0.587	0	0	0
19/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
19/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,304.0000	7,314.0000	0.137	0	0	0
19/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
19/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,004.0000	3,014.0000	0.333	0	0	0
19/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,946.0000	1,936.0000	(0.514)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	395.0000	398.0000	0.759	0	0	0
19/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,658.0000	1,668.0000	0.603	0	0	0
19/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,510.0000	1,519.0000	0.596	0	0	0
19/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,461.0000	1,470.0000	0.616	0	0	0
19/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,104.0000	4,114.0000	0.244	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,104.0000	3,114.0000	0.322	0	0	0
19/08/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	490.0000	478.0000	(2.449)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,654.0000	4,664.0000	0.215	0	0	0
19/08/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,216.0000	1,224.0000	0.658	0	0	0
19/08/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,608.0000	1,618.0000	0.622	0	0	0
19/08/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,696.0000	4,686.0000	(0.213)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	448.0000	436.0000	(2.679)	0	0	0
19/08/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,446.0000	3,436.0000	(0.290)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
19/08/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,897.0000	1,886.0000	(0.580)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	370.0000	358.0000	(3.243)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,654.0000	2,664.0000	0.377	0	0	0
19/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,055.0000	2,065.0000	0.487	0	0	0
19/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	926.0000	934.0000	0.864	0	0	0
19/08/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	7,054.0000	7,064.0000	0.142	0	0	0
19/08/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,198.0000	1,188.0000	(0.835)	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
19/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	186.0000	175.0000	(5.914)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	621.0000	609.0000	(1.932)	0	0	0
19/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,070.0000	1,078.0000	0.748	0	0	0
19/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,118.0000	1,127.0000	0.805	0	0	0
19/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	560.0000	565.0000	0.893	0	0	0
19/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
19/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,554.0000	5,564.0000	0.180	0	0	0
19/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	189.0000	189.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,754.0000	2,764.0000	0.363	0	0	0
19/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,604.0000	5,614.0000	0.178	0	0	0
19/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,054.0000	4,064.0000	0.247	0	0	0
19/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	251.0000	251.0000	-	0	0	110
19/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,104.0000	7,114.0000	0.141	0	0	0
19/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	147.0000	137.0000	(6.803)	0	0	110
19/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,604.0000	2,614.0000	0.384	0	0	0
19/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,554.0000	2,564.0000	0.392	0	0	0
19/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
19/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	320.0000	321.0000	0.313	0	0	0
19/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	92.0000	84.0000	(8.696)	0	0	25
19/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,954.0000	2,964.0000	0.339	0	0	0
19/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,196.0000	3,186.0000	(0.313)	0	0	0
19/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,604.0000	3,614.0000	0.277	0	0	0
19/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	333.0000	321.0000	(3.604)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	2,054
19/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	233.0000	221.0000	(5.150)	0	0	2,000
19/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,559.0000	1,569.0000	0.641	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,054.0000	3,064.0000	0.327	0	0	0
19/08/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,704.0000	4,714.0000	0.213	0	0	0
19/08/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	357.0000	359.0000	0.560	0	0	0
19/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,757.0000	1,767.0000	0.569	0	0	0
19/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,697.0000	1,686.0000	(0.648)	0	0	0
19/08/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,155.0000	2,165.0000	0.464	0	0	0
19/08/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,854.0000	2,864.0000	0.350	0	0	0
19/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,707.0000	1,717.0000	0.586	0	0	0
19/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	4,946.0000	4,936.0000	(0.202)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,704.0000	3,714.0000	0.270	0	0	0
19/08/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
19/08/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,904.0000	4,914.0000	0.204	0	0	0
19/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,754.0000	2,764.0000	0.363	0	0	0
19/08/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,304.0000	2,315.0000	0.477	0	0	0
19/08/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,604.0000	4,614.0000	0.217	0	0	0
19/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,054.0000	3,064.0000	0.327	0	0	0
19/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,298.0000	1,287.0000	(0.847)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	648.0000	654.0000	0.926	0	0	0
19/08/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	739.0000	745.0000	0.812	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,608.0000	1,618.0000	0.622	0	0	0
19/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	219.0000	219.0000	-	0	0	25
19/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	73.0000	72.0000	(1.370)	0	0	0
19/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,412.0000	1,421.0000	0.637	0	0	0
19/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
19/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,510.0000	1,519.0000	0.596	0	0	0
19/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,896.0000	4,886.0000	(0.204)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	807.0000	796.0000	(1.363)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	165.0000	155.0000	(6.061)	0	0	25
19/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,264.0000	1,273.0000	0.712	0	0	0
19/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,504.0000	2,514.0000	0.399	0	0	0
19/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,022.0000	1,030.0000	0.783	0	0	0
19/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
19/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,396.0000	3,386.0000	(0.294)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	370.0000	358.0000	(3.243)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	101.0000	99.0000	(1.980)	0	0	25
19/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	73.0000	72.0000	(1.370)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	200
19/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	118.0000	116.0000	(1.695)	0	0	140
19/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	533.0000	521.0000	(2.251)	0	0	13,157
19/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	264.0000	252.0000	(4.545)	0	0	0
19/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,347.0000	1,337.0000	(0.742)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	604.0000	609.0000	0.828	0	0	0
19/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,704.0000	2,714.0000	0.370	0	0	0
19/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,354.0000	4,364.0000	0.230	0	0	0
19/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,264.0000	1,273.0000	0.712	0	0	0
19/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	297.0000	285.0000	(4.040)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	667.0000	655.0000	(1.799)	0	0	0
19/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,554.0000	4,564.0000	0.220	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	100
19/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,022.0000	1,030.0000	0.783	0	0	0
19/08/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,304.0000	4,314.0000	0.232	0	0	0
19/08/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,804.0000	2,814.0000	0.357	0	0	0
19/08/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	208.0000	197.0000	(5.288)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,004.0000	3,014.0000	0.333	0	0	0
19/08/2009	\$ / R	2009/09/14	8.05	Put	Currency Future	162.0000	161.0000	(0.617)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,554.0000	3,564.0000	0.281	0	0	0
19/08/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,154.0000	3,164.0000	0.317	0	0	0
19/08/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	284.0000	285.0000	0.352	0	0	0
19/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	974.0000	981.0000	0.719	0	0	0
19/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,354.0000	3,364.0000	0.298	0	0	0
19/08/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,956.0000	1,966.0000	0.511	0	0	0
19/08/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,404.0000	2,415.0000	0.458	0	0	0
19/08/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,255.0000	2,265.0000	0.443	0	0	0
19/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,454.0000	2,464.0000	0.407	0	0	0
19/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,956.0000	1,966.0000	0.511	0	0	0
19/08/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	903.0000	892.0000	(1.218)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,246.0000	2,236.0000	(0.445)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	264.0000	252.0000	(4.545)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	974.0000	981.0000	0.719	0	0	0
19/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,559.0000	1,569.0000	0.641	0	0	0
19/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,254.0000	4,264.0000	0.235	0	0	0
19/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,397.0000	1,387.0000	(0.716)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,313.0000	1,322.0000	0.685	0	0	0
19/08/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,647.0000	1,636.0000	(0.668)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	118.0000	116.0000	(1.695)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,806.0000	1,816.0000	0.554	0	0	0
19/08/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,856.0000	1,866.0000	0.539	0	0	0
19/08/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,254.0000	3,264.0000	0.307	0	0	0
19/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,149.0000	1,138.0000	(0.957)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	760.0000	749.0000	(1.447)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	476.0000	479.0000	0.630	0	0	0
19/08/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	832.0000	839.0000	0.841	0	0	0
19/08/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,149.0000	1,138.0000	(0.957)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,105.0000	2,115.0000	0.475	0	0	0
19/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,248.0000	1,237.0000	(0.881)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,654.0000	3,664.0000	0.274	0	0	0
19/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	408.0000	396.0000	(2.941)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.85	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
19/08/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	713.0000	702.0000	(1.543)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,154.0000	4,164.0000	0.241	0	0	0
19/08/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	5,854.0000	5,864.0000	0.171	0	0	0
19/08/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	30
19/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,497.0000	1,486.0000	(0.735)	0	0	0
19/08/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,904.0000	5,914.0000	0.169	0	0	0
19/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	785.0000	792.0000	0.892	0	0	0
19/08/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,954.0000	2,964.0000	0.339	0	0	0
19/08/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,754.0000	3,764.0000	0.266	0	0	0
19/08/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,146.0000	2,136.0000	(0.466)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	200
19/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,313.0000	1,322.0000	0.685	0	0	0
19/08/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,554.0000	2,564.0000	0.392	0	0	0
19/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,804.0000	3,814.0000	0.263	0	0	0
19/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	785.0000	792.0000	0.892	0	0	0
19/08/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	879.0000	886.0000	0.796	0	0	0
19/08/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,001.0000	990.0000	(1.099)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	140
19/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	1,000
19/08/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	435.0000	438.0000	0.690	0	0	0
19/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.20	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
19/08/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	518.0000	522.0000	0.772	0	0	0
19/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,167.0000	1,175.0000	0.686	0	0	0
19/08/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,504.0000	2,514.0000	0.399	0	0	0
19/08/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,704.0000	2,714.0000	0.370	0	0	0
19/08/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	2,096.0000	2,086.0000	(0.477)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,146.0000	4,136.0000	(0.241)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,504.0000	3,514.0000	0.285	0	0	0
19/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
19/08/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,404.0000	4,414.0000	0.227	0	0	0
19/08/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,447.0000	1,437.0000	(0.691)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,996.0000	3,986.0000	(0.250)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,454.0000	2,464.0000	0.407	0	0	0
19/08/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,747.0000	1,736.0000	(0.630)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,504.0000	4,514.0000	0.222	0	0	0
19/08/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,404.0000	3,414.0000	0.294	0	0	0
19/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,118.0000	1,127.0000	0.805	0	0	0
19/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,806.0000	1,816.0000	0.554	0	0	0
19/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,196.0000	2,186.0000	(0.455)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,746.0000	3,736.0000	(0.267)	0	0	0
19/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,146.0000	3,136.0000	(0.318)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
19/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,707.0000	1,717.0000	0.586	0	0	0
19/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,255.0000	2,265.0000	0.443	0	0	0
19/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,856.0000	1,866.0000	0.539	0	0	0
19/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,754.0000	5,764.0000	0.174	0	0	0
19/08/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,096.0000	4,086.0000	(0.244)	0	0	0
19/08/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,104.0000	6,114.0000	0.164	0	0	0
19/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,304.0000	2,315.0000	0.477	0	0	0
19/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,354.0000	2,365.0000	0.467	0	0	0
19/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,254.0000	6,264.0000	0.160	0	0	0
19/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,005.0000	2,015.0000	0.499	0	0	0
19/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,754.0000	4,764.0000	0.210	0	0	0
19/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,096.0000	3,086.0000	(0.323)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
19/08/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,597.0000	1,586.0000	(0.689)	0	0	0
19/08/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,204.0000	6,214.0000	0.161	0	0	0
19/08/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,246.0000	3,236.0000	(0.308)	0	0	0
19/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,099.0000	1,088.0000	(1.001)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	435.0000	438.0000	0.690	0	0	0
19/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,205.0000	2,215.0000	0.454	0	0	0
19/08/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,904.0000	2,914.0000	0.344	0	0	0
19/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,746.0000	2,736.0000	(0.364)	0	0	0
19/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	855.0000	844.0000	(1.287)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	4,296.0000	4,286.0000	(0.233)	0	0	0
19/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	2,000
19/08/2009	\$ / R 2009/09/14	5.05	Call	Currency Future	3,046.0000	3,036.0000	(0.328)	0	0	0
19/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,246.0000	4,236.0000	(0.236)	0	0	0
19/08/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,454.0000	4,464.0000	0.225	0	0	0
19/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,796.0000	3,786.0000	(0.263)	0	0	0
19/08/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,696.0000	3,686.0000	(0.271)	0	0	0
19/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,204.0000	4,214.0000	0.238	0	0	0
19/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	5,954.0000	5,964.0000	0.168	0	0	0
19/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,846.0000	3,836.0000	(0.260)	0	0	0
19/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,796.0000	2,786.0000	(0.358)	0	0	0
19/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,804.0000	4,814.0000	0.208	0	0	0
19/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,154.0000	6,164.0000	0.162	0	0	0
19/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,797.0000	1,786.0000	(0.612)	0	0	0
19/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	1,050.0000	1,039.0000	(1.048)	0	0	0
19/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,846.0000	2,836.0000	(0.351)	0	0	0
19/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	15,157
19/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,304.0000	6,314.0000	0.159	0	0	0
19/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	4,046.0000	4,036.0000	(0.247)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	694.0000	699.0000	0.720	0	0	0
19/08/2009	\$ / R	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,847.0000	1,836.0000	(0.596)	0	0	0
19/08/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/08/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	648.0000	654.0000	0.926	0	0	0
19/08/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.05	Call	Currency Future	2,046.0000	2,036.0000	(0.489)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,304.0000	3,314.0000	0.303	0	0	0
19/08/2009	\$ / R	2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,757.0000	1,767.0000	0.569	0	0	0
19/08/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,896.0000	2,886.0000	(0.345)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,696.0000	2,686.0000	(0.371)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,363.0000	1,371.0000	0.587	0	0	0
19/08/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,004.0000	6,014.0000	0.167	0	0	0
19/08/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	4,196.0000	4,186.0000	(0.238)	0	0	0
19/08/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,896.0000	3,886.0000	(0.257)	0	0	0
19/08/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,654.0000	5,664.0000	0.177	0	0	0
19/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,996.0000	1,986.0000	(0.501)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,296.0000	2,286.0000	(0.436)	0	0	0
19/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,461.0000	1,470.0000	0.616	0	0	0
19/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,996.0000	2,986.0000	(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
19/08/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	6,054.0000	6,064.0000	0.165	0	0	0
19/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,296.0000	3,286.0000	(0.303)	0	0	0
19/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.15	Call	Currency Future	2,946.0000	2,936.0000	(0.339)	0	0	0
19/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	4.15	Call	Currency Future	3,946.0000	3,936.0000	(0.253)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,804.0000	2,814.0000	0.357	0	0	0
19/08/2009	\$ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,346.0000	2,336.0000	(0.426)	0	0	0
19/08/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,204.0000	3,214.0000	0.312	0	0	0
19/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,298.0000	1,287.0000	(0.847)	0	0	0
19/08/2009	\$ / R	2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,105.0000	2,115.0000	0.475	0	0	0
19/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,205.0000	2,215.0000	0.454	0	0	0
19/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,906.0000	1,916.0000	0.525	0	0	0
19/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,704.0000	5,714.0000	0.175	0	0	0
19/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,346.0000	3,336.0000	(0.299)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,055.0000	2,065.0000	0.487	0	0	0
19/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,346.0000	4,336.0000	(0.230)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,005.0000	2,015.0000	0.499	0	0	0
19/08/2009	\$ / R	2009/12/14			Currency Future	8.2296	8.2191	(0.128)	8.3600	8.2200	85,320
19/08/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,777.0000	4,787.0000	0.209	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	489.0000	480.0000	(1.840)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	545.0000	548.0000	0.550	0	0	0
19/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	212.0000	205.0000	(3.302)	0	0	13,513
19/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	162.0000	156.0000	(3.704)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	376.0000	368.0000	(2.128)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	376.0000	368.0000	(2.128)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	651.0000	654.0000	0.461	0	0	0
19/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,307.0000	1,313.0000	0.459	0	0	0
19/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,618.0000	2,626.0000	0.306	0	0	0
19/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,497.0000	3,506.0000	0.257	0	0	0
19/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	698.0000	688.0000	(1.433)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	359.0000	361.0000	0.557	0	0	0
19/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	447.0000	449.0000	0.447	0	0	0
19/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	131.0000	126.0000	(3.817)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	23.0000	23.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,352.0000	1,357.0000	0.370	0	0	0
19/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,473.0000	5,483.0000	0.183	0	0	0
19/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,573.0000	5,583.0000	0.179	0	0	0
19/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,452.0000	1,442.0000	(0.689)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	295.0000	287.0000	(2.712)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	516.0000	506.0000	(1.938)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	447.0000	449.0000	0.447	0	0	0
19/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	615.0000	618.0000	0.488	0	0	0
19/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,678.0000	4,688.0000	0.214	0	0	0
19/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	998.0000	987.0000	(1.102)	0	0	0
19/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	31.0000	31.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	386.0000	387.0000	0.259	0	0	0
19/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	260
19/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	281.0000	273.0000	(2.847)	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
19/08/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,274.0000	5,284.0000	0.190	0	0	0
19/08/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	68.0000	68.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	286.0000	287.0000	0.350	0	0	0
19/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	264.0000	265.0000	0.379	0	0	0
19/08/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,998.0000	2,005.0000	0.350	0	0	0
19/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,580.0000	4,589.0000	0.197	0	0	0
19/08/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,378.0000	2,385.0000	0.294	0	0	0
19/08/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	325.0000	317.0000	(2.462)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	651.0000	654.0000	0.461	0	0	0
19/08/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,187.0000	2,195.0000	0.366	0	0	0
19/08/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,480.0000	3,469.0000	(0.316)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	1,184
19/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	543.0000	534.0000	(1.657)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	882.0000	886.0000	0.454	0	0	0
19/08/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,088.0000	4,097.0000	0.220	0	0	0
19/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,716.0000	1,723.0000	0.408	0	0	0
19/08/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,827.0000	4,837.0000	0.207	0	0	0
19/08/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	439.0000	430.0000	(2.050)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	244.0000	237.0000	(2.869)	0	0	0
19/08/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,990.0000	4,000.0000	0.251	0	0	0
19/08/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	60.0000	60.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,311.0000	1,300.0000	(0.839)	0	0	0
19/08/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,121.0000	7,131.0000	0.140	0	0	0
19/08/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	325.0000	317.0000	(2.462)	0	0	0
19/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	78.0000	75.0000	(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
19/08/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,104.0000	3,113.0000	0.290	0	0	0
19/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,137.0000	4,146.0000	0.218	0	0	0
19/08/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,951.0000	1,958.0000	0.359	0	0	0
19/08/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,876.0000	4,887.0000	0.226	0	0	0
19/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	281.0000	273.0000	(2.847)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,284.0000	4,294.0000	0.233	0	0	0
19/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,082.0000	1,071.0000	(1.017)	0	0	0
19/08/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,371.0000	6,382.0000	0.173	0	0	0
19/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	415.0000	407.0000	(1.928)	0	0	87
19/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	543.0000	534.0000	(1.657)	0	0	200
19/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	212.0000	205.0000	(3.302)	0	0	0
19/08/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,715.0000	2,723.0000	0.295	0	0	0
19/08/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	268.0000	261.0000	(2.612)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,234.0000	2,223.0000	(0.492)	0	0	0
19/08/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	11,185
19/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	264.0000	265.0000	0.379	0	0	0
19/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	545.0000	548.0000	0.550	0	0	0
19/08/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,202.0000	3,211.0000	0.281	0	0	0
19/08/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,822.0000	5,832.0000	0.172	0	0	0
19/08/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,311.0000	1,300.0000	(0.839)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,763.0000	1,770.0000	0.397	0	0	0
19/08/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	764.0000	768.0000	0.524	0	0	0
19/08/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,046.0000	2,053.0000	0.342	0	0	0
19/08/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	688.0000	691.0000	0.436	0	0	0
19/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	185.0000	186.0000	0.541	0	0	0
19/08/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,230.0000	3,220.0000	(0.310)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	572.0000	563.0000	(1.573)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	726.0000	729.0000	0.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	479.0000	481.0000	0.418	0	0	0
19/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,716.0000	1,723.0000	0.408	0	0	0
19/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	9,530
19/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,382.0000	4,392.0000	0.228	0	0	0
19/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,447.0000	3,456.0000	0.261	0	0	0
19/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	243.0000	244.0000	0.412	0	0	0
19/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	255.0000	248.0000	(2.745)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	358.0000	350.0000	(2.235)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,432.0000	4,441.0000	0.203	0	0	0
19/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,093.0000	2,100.0000	0.334	0	0	0
19/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	803.0000	807.0000	0.498	0	0	0
19/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,629.0000	4,639.0000	0.216	0	0	0
19/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	52.0000	52.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	358.0000	350.0000	(2.235)	0	0	50
19/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	580.0000	583.0000	0.517	0	0	0
19/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	202.0000	196.0000	(2.970)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,812.0000	2,820.0000	0.284	0	0	0
19/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,333.0000	2,322.0000	(0.471)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,132.0000	1,137.0000	0.442	0	0	0
19/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	309.0000	302.0000	(2.265)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	882.0000	886.0000	0.454	0	0	0
19/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,482.0000	2,472.0000	(0.403)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	168.0000	169.0000	0.595	0	0	0
19/08/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	917.0000	907.0000	(1.091)	0	0	13,513
19/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,430.0000	3,420.0000	(0.292)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	395.0000	387.0000	(2.025)	0	0	0
19/08/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,373.0000	5,384.0000	0.205	0	0	0
19/08/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	633.0000	623.0000	(1.580)	0	0	0
19/08/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	479.0000	481.0000	0.418	0	0	0
19/08/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,219.0000	1,224.0000	0.410	0	0	0
19/08/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,595.0000	3,604.0000	0.250	0	0	0
19/08/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	203.0000	204.0000	0.493	0	0	0
19/08/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,921.0000	6,931.0000	0.144	0	0	0
19/08/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	416.0000	418.0000	0.481	0	0	0
19/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	415.0000	407.0000	(1.928)	0	0	0
19/08/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,582.0000	2,571.0000	(0.426)	0	0	0
19/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	131.0000	126.0000	(3.817)	0	0	0
19/08/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,644.0000	3,654.0000	0.274	0	0	0
19/08/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	31.0000	31.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	162.0000	156.0000	(3.704)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	489.0000	480.0000	(1.840)	0	0	0
19/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,352.0000	1,357.0000	0.370	0	0	0
19/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,500.0000	1,489.0000	(0.733)	0	0	0
19/08/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,171.0000	7,181.0000	0.139	0	0	0
19/08/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	386.0000	387.0000	0.259	0	0	0
19/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	309.0000	311.0000	0.647	0	0	0
19/08/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	268.0000	261.0000	(2.612)	0	0	0
19/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,219.0000	1,224.0000	0.410	0	0	0
19/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0

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19/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,174.0000	5,185.0000	0.213	0	0	0
19/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	168.0000	169.0000	0.595	0	0	0
19/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,998.0000	2,005.0000	0.350	0	0	0
19/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,937.0000	1,926.0000	(0.568)	0	0	0
19/08/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,330.0000	3,320.0000	(0.300)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	309.0000	311.0000	0.647	0	0	0
19/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	247
19/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	688.0000	691.0000	0.436	0	0	0
19/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,860.0000	2,869.0000	0.315	0	0	0
19/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,378.0000	2,385.0000	0.294	0	0	0
19/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,263.0000	1,268.0000	0.396	0	0	0
19/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	957.0000	947.0000	(1.045)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,857.0000	1,864.0000	0.377	0	0	0
19/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,447.0000	3,456.0000	0.261	0	0	0
19/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,425.0000	2,433.0000	0.330	0	0	0
19/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,521.0000	2,530.0000	0.357	0	0	0
19/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,180.0000	3,170.0000	(0.314)	0	0	0
19/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,930.0000	4,919.0000	(0.223)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,860.0000	2,869.0000	0.315	0	0	0
19/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,071.0000	7,081.0000	0.141	0	0	0
19/08/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	464.0000	454.0000	(2.155)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	923.0000	927.0000	0.433	0	0	0
19/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	9,676
19/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	334.0000	335.0000	0.299	0	0	0
19/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
19/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,580.0000	3,569.0000	(0.307)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,039.0000	4,048.0000	0.223	0	0	0
19/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	168.0000	169.0000	0.595	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	698.0000	688.0000	(1.433)	0	0	0
19/08/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,986.0000	1,975.0000	(0.554)	0	0	0
19/08/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	87.0000	88.0000	1.149	0	0	0
19/08/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	698.0000	688.0000	(1.433)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	28.0000	28.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,692.0000	1,682.0000	(0.591)	0	0	0
19/08/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,981.0000	2,970.0000	(0.369)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	75
19/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	615.0000	618.0000	0.488	0	0	0
19/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,629.0000	4,639.0000	0.216	0	0	0
19/08/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,358.0000	1,347.0000	(0.810)	0	0	0
19/08/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,321.0000	7,331.0000	0.137	0	0	0
19/08/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,432.0000	2,422.0000	(0.411)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,891.0000	3,901.0000	0.257	0	0	0
19/08/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	6,521.0000	6,532.0000	0.169	0	0	0
19/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	803.0000	807.0000	0.498	0	0	0
19/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	255.0000	248.0000	(2.745)	0	0	0
19/08/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
19/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,672.0000	5,683.0000	0.194	0	0	0
19/08/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,721.0000	7,731.0000	0.130	0	0	0
19/08/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,821.0000	7,831.0000	0.128	0	0	0
19/08/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	512.0000	514.0000	0.391	0	0	0
19/08/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,618.0000	2,626.0000	0.306	0	0	0
19/08/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,383.0000	2,372.0000	(0.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	222.0000	223.0000	0.450	0	0	0
19/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	177.0000	171.0000	(3.390)	0	0	0
19/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,680.0000	4,669.0000	(0.235)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	295.0000	287.0000	(2.712)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	964.0000	968.0000	0.415	0	0	0
19/08/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,047.0000	1,052.0000	0.478	0	0	0
19/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	152.0000	153.0000	0.658	0	0	0
19/08/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,380.0000	3,370.0000	(0.296)	0	0	0
19/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	602.0000	592.0000	(1.661)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	3,000
19/08/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,904.0000	1,911.0000	0.368	0	0	0
19/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,046.0000	2,053.0000	0.342	0	0	0
19/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	142.0000	137.0000	(3.521)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,235.0000	4,244.0000	0.213	0	0	0
19/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,722.0000	5,732.0000	0.175	0	0	0
19/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,175.0000	1,181.0000	0.511	0	0	0
19/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	767.0000	757.0000	(1.304)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,405.0000	1,394.0000	(0.783)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	726.0000	729.0000	0.413	0	0	0
19/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	121.0000	116.0000	(4.132)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,282.0000	2,290.0000	0.351	0	0	0
19/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,595.0000	3,604.0000	0.250	0	0	0
19/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	222.0000	215.0000	(3.153)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,423.0000	5,433.0000	0.184	0	0	0
19/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,021.0000	7,031.0000	0.142	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
19/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,670.0000	1,677.0000	0.419	0	0	0
19/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,644.0000	3,654.0000	0.274	0	0	0
19/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,039.0000	1,029.0000	(0.962)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
19/08/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,980.0000	3,969.0000	(0.276)	0	0	0
19/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,085.0000	2,074.0000	(0.528)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,810.0000	1,817.0000	0.387	0	0	0
19/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,570.0000	2,578.0000	0.311	0	0	0
19/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,055.0000	3,064.0000	0.295	0	0	0
19/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,125.0000	5,135.0000	0.195	0	0	0
19/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,218.0000	1,208.0000	(0.821)	0	0	0
19/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,235.0000	2,242.0000	0.313	0	0	0
19/08/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,546.0000	3,555.0000	0.254	0	0	0
19/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
19/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,772.0000	5,782.0000	0.173	0	0	0
19/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	665.0000	655.0000	(1.504)	0	0	0
19/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	38.0000	38.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,432.0000	4,441.0000	0.203	0	0	0
19/08/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,842.0000	3,851.0000	0.234	0	0	0
19/08/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,473.0000	2,481.0000	0.323	0	0	0
19/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	842.0000	846.0000	0.475	0	0	0
19/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,140.0000	2,147.0000	0.327	0	0	0
19/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,137.0000	4,146.0000	0.218	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	137.0000	138.0000	0.730	0	0	0
19/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,264.0000	1,254.0000	(0.791)	0	0	0
19/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,930.0000	3,919.0000	(0.280)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,021.0000	8,031.0000	0.125	0	0	0
19/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,931.0000	2,920.0000	(0.375)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,441.0000	1,447.0000	0.416	0	0	0
19/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,330.0000	2,338.0000	0.343	0	0	0
19/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,184.0000	2,173.0000	(0.504)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,396.0000	1,402.0000	0.430	0	0	0
19/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	169.0000	164.0000	(2.959)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	155.0000	150.0000	(3.226)	0	0	0
19/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	185.0000	186.0000	0.541	0	0	0
19/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,180.0000	4,169.0000	(0.263)	0	0	0
19/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,080.0000	4,069.0000	(0.270)	0	0	0
19/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	842.0000	846.0000	0.475	0	0	0
19/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,089.0000	1,094.0000	0.459	0	0	0
19/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,324.0000	5,334.0000	0.188	0	0	0
19/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,025.0000	5,035.0000	0.199	0	0	0
19/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	35.0000	35.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,728.0000	4,738.0000	0.212	0	0	0
19/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	732.0000	722.0000	(1.366)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,224.0000	5,234.0000	0.191	0	0	0
19/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,972.0000	5,982.0000	0.167	0	0	0
19/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,080.0000	3,070.0000	(0.325)	0	0	0
19/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.55	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
19/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	665.0000	655.0000	(1.504)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,644.0000	1,634.0000	(0.608)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,071.0000	8,081.0000	0.124	0	0	0
19/08/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,487.0000	1,493.0000	0.403	0	0	0
19/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,871.0000	6,881.0000	0.146	0	0	0
19/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	52.0000	52.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,596.0000	1,585.0000	(0.689)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
19/08/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,523.0000	5,533.0000	0.181	0	0	0
19/08/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,021.0000	6,032.0000	0.183	0	0	0
19/08/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,321.0000	6,332.0000	0.174	0	0	0
19/08/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,632.0000	2,621.0000	(0.418)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,075.0000	5,085.0000	0.197	0	0	0
19/08/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,694.0000	3,703.0000	0.244	0	0	0
19/08/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	878.0000	868.0000	(1.139)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	2,035.0000	2,025.0000	(0.491)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,104.0000	3,113.0000	0.290	0	0	0
19/08/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,941.0000	3,950.0000	0.228	0	0	0
19/08/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,333.0000	4,343.0000	0.231	0	0	0
19/08/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	99.0000	99.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	3,031.0000	3,020.0000	(0.363)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,909.0000	2,917.0000	0.275	0	0	0
19/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,349.0000	3,358.0000	0.269	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
19/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,831.0000	2,820.0000	(0.389)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,790.0000	1,779.0000	(0.615)	0	0	0
19/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	5,872.0000	5,882.0000	0.170	0	0	0
19/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,571.0000	6,582.0000	0.167	0	0	0
19/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,971.0000	7,981.0000	0.125	0	0	0
19/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
19/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,830.0000	3,819.0000	(0.287)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
19/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,810.0000	1,817.0000	0.387	0	0	0
19/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	7,871.0000	7,881.0000	0.127	0	0	0
19/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
19/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,171.0000	6,182.0000	0.178	0	0	0
19/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,221.0000	6,232.0000	0.177	0	0	0
19/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	4,130.0000	4,119.0000	(0.266)	0	0	0
19/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,171.0000	8,181.0000	0.122	0	0	0
19/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,349.0000	3,358.0000	0.269	0	0	0
19/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,251.0000	3,260.0000	0.277	0	0	0
19/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,666.0000	2,674.0000	0.300	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,839.0000	1,828.0000	(0.598)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,721.0000	6,732.0000	0.164	0	0	0
19/08/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	1,127.0000	1,116.0000	(0.976)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,781.0000	2,771.0000	(0.360)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	222.0000	215.0000	(3.153)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,671.0000	6,682.0000	0.165	0	0	0
19/08/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	5,922.0000	5,932.0000	0.169	0	0	0
19/08/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	111.0000	111.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	47.0000	47.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,125.0000	5,135.0000	0.195	0	0	0
19/08/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,271.0000	6,282.0000	0.175	0	0	0
19/08/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	4,030.0000	4,019.0000	(0.273)	0	0	0
19/08/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,221.0000	8,231.0000	0.122	0	0	0
19/08/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	4,280.0000	4,269.0000	(0.257)	0	0	0
19/08/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,271.0000	8,281.0000	0.121	0	0	0
19/08/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,082.0000	1,071.0000	(1.017)	0	0	0
19/08/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	7,771.0000	7,781.0000	0.129	0	0	0
19/08/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,280.0000	3,270.0000	(0.305)	0	0	0
19/08/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,780.0000	3,769.0000	(0.291)	0	0	0
19/08/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	840.0000	830.0000	(1.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	2,134.0000	2,124.0000	(0.469)	0	0	0
19/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	202.0000	196.0000	(2.970)	0	0	0
19/08/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	7,671.0000	7,681.0000	0.130	0	0	0
19/08/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	123.0000	124.0000	0.813	0	0	0
19/08/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,283.0000	2,273.0000	(0.438)	0	0	0
19/08/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,630.0000	3,619.0000	(0.303)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,741.0000	1,731.0000	(0.574)	0	0	0
19/08/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	923.0000	927.0000	0.433	0	0	0
19/08/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	4,230.0000	4,219.0000	(0.260)	0	0	0
19/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,730.0000	3,719.0000	(0.295)	0	0	0
19/08/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	43.0000	43.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	803.0000	793.0000	(1.245)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,071.0000	6,082.0000	0.181	0	0	0
19/08/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	1,172.0000	1,162.0000	(0.853)	0	0	0
19/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	10,100
19/08/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	3,130.0000	3,120.0000	(0.319)	0	0	0
19/08/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,380.0000	4,369.0000	(0.251)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,006.0000	3,015.0000	0.299	0	0	0
19/08/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,624.0000	1,630.0000	0.369	0	0	0
19/08/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,731.0000	2,721.0000	(0.366)	0	0	0
19/08/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
19/08/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,763.0000	2,771.0000	0.290	0	0	0
19/08/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	4,330.0000	4,319.0000	(0.254)	0	0	0
19/08/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	7,921.0000	7,931.0000	0.126	0	0	0
19/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,088.0000	4,097.0000	0.220	0	0	0
19/08/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
19/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,621.0000	6,632.0000	0.166	0	0	0
19/08/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,398.0000	3,407.0000	0.265	0	0	0
19/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,958.0000	2,966.0000	0.270	0	0	0
19/08/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,881.0000	2,870.0000	(0.382)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
19/08/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,888.0000	1,877.0000	(0.583)	0	0	0
19/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,880.0000	3,869.0000	(0.284)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
19/08/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,621.0000	7,631.0000	0.131	0	0	0
19/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
19/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,622.0000	5,633.0000	0.196	0	0	0
19/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,951.0000	1,958.0000	0.359	0	0	0
19/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
19/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,047.0000	1,052.0000	0.478	0	0	0
19/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	177.0000	171.0000	(3.390)	0	0	0
19/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,876.0000	4,887.0000	0.226	0	0	0
19/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,300.0000	3,309.0000	0.273	0	0	0
19/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,578.0000	1,584.0000	0.380	0	0	0
19/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,891.0000	3,901.0000	0.257	0	0	0
19/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,481.0000	4,491.0000	0.223	0	0	0
19/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,694.0000	3,703.0000	0.244	0	0	0
19/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,186.0000	4,195.0000	0.215	0	0	0
19/08/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,792.0000	3,802.0000	0.264	0	0	0
19/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,580.0000	4,589.0000	0.197	0	0	0
19/08/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,976.0000	4,986.0000	0.201	0	0	0
19/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
19/08/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,153.0000	3,162.0000	0.285	0	0	0
19/08/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
19/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,132.0000	1,137.0000	0.442	0	0	0
19/08/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,743.0000	3,752.0000	0.240	0	0	0
19/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,121.0000	8,131.0000	0.123	0	0	0
19/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,121.0000	6,132.0000	0.180	0	0	0
19/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15			Currency Future	8.3589	8.3489	(0.120)	8.3500	8.3500	2,846
19/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	236.0000	232.0000	(1.695)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	572.0000	575.0000	0.524	0	0	0
19/08/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
19/08/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	330.0000	325.0000	(1.515)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,041.0000	3,049.0000	0.263	0	0	0
19/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,851.0000	2,859.0000	0.281	0	0	0
19/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,658.0000	1,664.0000	0.362	0	0	0
19/08/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,715.0000	3,723.0000	0.215	0	0	0
19/08/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	550.0000	543.0000	(1.273)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	377.0000	371.0000	(1.592)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	216.0000	212.0000	(1.852)	0	0	0
19/08/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,709.0000	4,699.0000	(0.212)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,341.0000	1,332.0000	(0.671)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,312.0000	3,302.0000	(0.302)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	541.0000	544.0000	0.555	0	0	0
19/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,111.0000	1,116.0000	0.450	0	0	0
19/08/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	716.0000	709.0000	(0.978)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	918.0000	922.0000	0.436	0	0	0
19/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,175.0000	3,183.0000	0.252	0	0	0
19/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,321.0000	2,311.0000	(0.431)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	214.0000	216.0000	0.935	0	0	0
19/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	357.0000	360.0000	0.840	0	0	0
19/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,790.0000	1,797.0000	0.391	0	0	0
19/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,898.0000	2,906.0000	0.276	0	0	0
19/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,280.0000	3,288.0000	0.244	0	0	0
19/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	216.0000	212.0000	(1.852)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,959.0000	3,967.0000	0.202	0	0	0
19/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	923.0000	915.0000	(0.867)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	513.0000	516.0000	0.585	0	0	0
19/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,993.0000	3,001.0000	0.267	0	0	0
19/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,041.0000	3,049.0000	0.263	0	0	0
19/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	994.0000	998.0000	0.402	0	0	0
19/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,658.0000	1,664.0000	0.362	0	0	0
19/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,272.0000	2,262.0000	(0.440)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	462.0000	455.0000	(1.515)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,925.0000	1,932.0000	0.364	0	0	0
19/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,484.0000	1,490.0000	0.404	0	0	0
19/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	531.0000	524.0000	(1.318)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	28,101
19/08/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	703.0000	706.0000	0.427	0	0	0
19/08/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	808.0000	812.0000	0.495	0	0	0
19/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
19/08/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	184.0000	181.0000	(1.630)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,618.0000	3,626.0000	0.221	0	0	0
19/08/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	352.0000	347.0000	(1.420)	0	0	0
19/08/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,105.0000	4,113.0000	0.195	0	0	0
19/08/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	282.0000	277.0000	(1.773)	0	0	0
19/08/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,151.0000	1,156.0000	0.434	0	0	0
19/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,527.0000	1,533.0000	0.393	0	0	0
19/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	478.0000	472.0000	(1.255)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	417.0000	411.0000	(1.439)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,441.0000	1,447.0000	0.416	0	0	0
19/08/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
19/08/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
19/08/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,213.0000	3,203.0000	(0.311)	0	0	0
19/08/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,756.0000	2,764.0000	0.290	0	0	0
19/08/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,569.0000	2,576.0000	0.272	0	0	0
19/08/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	300.0000	295.0000	(1.667)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,521.0000	3,530.0000	0.256	0	0	0
19/08/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,837.0000	4,846.0000	0.186	0	0	0
19/08/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	990.0000	982.0000	(0.808)	0	0	0
19/08/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,071.0000	1,076.0000	0.467	0	0	0
19/08/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,384.0000	1,375.0000	(0.650)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
19/08/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/08/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
19/08/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	181.0000	183.0000	1.105	0	0	0
19/08/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,348.0000	4,356.0000	0.184	0	0	0
19/08/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	310.0000	305.0000	(1.613)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
19/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,804.0000	2,811.0000	0.250	0	0	0
19/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,484.0000	1,490.0000	0.404	0	0	0
19/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,378.0000	5,387.0000	0.167	0	0	0
19/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,823.0000	5,832.0000	0.155	0	0	0
19/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,329.0000	5,338.0000	0.169	0	0	0
19/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,273.0000	1,278.0000	0.393	0	0	0
19/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	617.0000	609.0000	(1.297)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,089.0000	3,097.0000	0.259	0	0	0
19/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,309.0000	7,318.0000	0.123	0	0	0
19/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	115.0000	116.0000	0.870	0	0	0
19/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	18,074
19/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	640.0000	633.0000	(1.094)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,356.0000	1,362.0000	0.442	0	0	0
19/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,184.0000	3,192.0000	0.251	0	0	0
19/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,764.0000	3,772.0000	0.213	0	0	0
19/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	495.0000	488.0000	(1.414)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	431.0000	434.0000	0.696	0	0	0
19/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,971.0000	1,977.0000	0.304	0	0	0
19/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,191.0000	1,196.0000	0.420	0	0	0
19/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,202.0000	4,210.0000	0.190	0	0	0
19/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,016.0000	2,023.0000	0.347	0	0	0
19/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	458.0000	460.0000	0.437	0	0	0
19/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	594.0000	586.0000	(1.347)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	128.0000	125.0000	(2.344)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	175.0000	171.0000	(2.286)	0	0	0

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19/08/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,060.0000	7,070.0000	0.142	0	0	0
19/08/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,329.0000	3,337.0000	0.240	0	0	0
19/08/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	403.0000	397.0000	(1.489)	0	0	0
19/08/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,397.0000	4,405.0000	0.182	0	0	0
19/08/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,469.0000	2,459.0000	(0.405)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	636.0000	640.0000	0.629	0	0	0
19/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	364.0000	359.0000	(1.374)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,527.0000	1,533.0000	0.393	0	0	0
19/08/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
19/08/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,978.0000	1,969.0000	(0.455)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	320.0000	315.0000	(1.563)	0	0	18,074
19/08/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
19/08/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,462.0000	3,452.0000	(0.289)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	604.0000	607.0000	0.497	0	0	0
19/08/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
19/08/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,473.0000	3,481.0000	0.230	0	0	0
19/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,071.0000	1,076.0000	0.467	0	0	0
19/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,570.0000	3,578.0000	0.224	0	0	0
19/08/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,959.0000	4,949.0000	(0.202)	0	0	0
19/08/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,516.0000	1,506.0000	(0.660)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	513.0000	506.0000	(1.365)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	572.0000	564.0000	(1.399)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	485.0000	488.0000	0.619	0	0	0
19/08/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	250.0000	246.0000	(1.600)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	330.0000	325.0000	(1.515)	0	0	0
19/08/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
19/08/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	57.0000	57.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	669.0000	673.0000	0.598	0	0	0
19/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	236.0000	232.0000	(1.695)	0	0	0
19/08/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,291.0000	2,298.0000	0.306	0	0	0
19/08/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,137.0000	3,144.0000	0.223	0	0	0
19/08/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,667.0000	3,675.0000	0.218	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	211.0000	207.0000	(1.896)	0	0	28,101
19/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,851.0000	2,859.0000	0.281	0	0	0
19/08/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
19/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,429.0000	2,436.0000	0.288	0	0	0
19/08/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,925.0000	1,932.0000	0.364	0	0	0
19/08/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	381.0000	384.0000	0.787	0	0	0
19/08/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,007.0000	4,016.0000	0.225	0	0	0
19/08/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,946.0000	2,954.0000	0.272	0	0	0
19/08/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,377.0000	3,385.0000	0.237	0	0	0
19/08/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,984.0000	4,993.0000	0.181	0	0	0
19/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
19/08/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,935.0000	4,944.0000	0.182	0	0	0
19/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	211.0000	207.0000	(1.896)	0	0	0
19/08/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
19/08/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,032.0000	1,037.0000	0.484	0	0	0
19/08/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
19/08/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,674.0000	5,684.0000	0.176	0	0	0
19/08/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,337.0000	2,344.0000	0.300	0	0	0
19/08/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	341.0000	336.0000	(1.466)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	199.0000	196.0000	(1.508)	0	0	0
19/08/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	86.0000	84.0000	(2.326)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	310.0000	305.0000	(1.613)	0	0	0
19/08/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
19/08/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
19/08/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,174.0000	1,165.0000	(0.767)	0	0	0
19/08/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	690.0000	683.0000	(1.014)	0	0	0
19/08/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,702.0000	1,708.0000	0.353	0	0	0
19/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,383.0000	2,390.0000	0.294	0	0	0
19/08/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,230.0000	5,239.0000	0.172	0	0	0
19/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,429.0000	2,436.0000	0.288	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,356.0000	1,362.0000	0.442	0	0	0
19/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	199.0000	196.0000	(1.508)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	282.0000	277.0000	(1.773)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,273.0000	1,278.0000	0.393	0	0	0
19/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	955.0000	960.0000	0.524	0	0	0
19/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,661.0000	3,651.0000	(0.273)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,816.0000	2,806.0000	(0.355)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,056.0000	4,064.0000	0.197	0	0	0
19/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	956.0000	948.0000	(0.837)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,667.0000	2,657.0000	(0.375)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,412.0000	3,402.0000	(0.293)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	406.0000	408.0000	0.493	0	0	0
19/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,615.0000	2,623.0000	0.306	0	0	0
19/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	364.0000	359.0000	(1.374)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	197.0000	199.0000	1.015	0	0	0
19/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	665.0000	657.0000	(1.203)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,746.0000	1,752.0000	0.344	0	0	0
19/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,790.0000	1,797.0000	0.391	0	0	0
19/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,690.0000	4,699.0000	0.192	0	0	0
19/08/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,420.0000	2,410.0000	(0.413)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,615.0000	2,623.0000	0.306	0	0	0
19/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,089.0000	3,097.0000	0.259	0	0	0
19/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,151.0000	1,156.0000	0.434	0	0	0
19/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,886.0000	4,895.0000	0.184	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,743.0000	1,733.0000	(0.574)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,025.0000	1,016.0000	(0.878)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,160.0000	4,150.0000	(0.240)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,232.0000	1,237.0000	0.406	0	0	0
19/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,971.0000	1,977.0000	0.304	0	0	0
19/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,399.0000	1,404.0000	0.357	0	0	0
19/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,761.0000	3,751.0000	(0.266)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,256.0000	1,247.0000	(0.717)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	446.0000	440.0000	(1.345)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	258.0000	253.0000	(1.938)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	743.0000	735.0000	(1.077)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	223.0000	219.0000	(1.794)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,181.0000	5,190.0000	0.174	0	0	0
19/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,898.0000	2,906.0000	0.276	0	0	0
19/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,174.0000	2,164.0000	(0.460)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	291.0000	293.0000	0.687	0	0	0
19/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	737.0000	741.0000	0.543	0	0	0
19/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	955.0000	960.0000	0.524	0	0	0
19/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,383.0000	2,390.0000	0.294	0	0	0
19/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,614.0000	1,620.0000	0.372	0	0	0
19/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,232.0000	1,237.0000	0.406	0	0	0
19/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	98.0000	98.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	800.0000	792.0000	(1.000)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,034.0000	5,042.0000	0.159	0	0	0
19/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
19/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,880.0000	1,886.0000	0.319	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	334.0000	337.0000	0.898	0	0	0
19/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,153.0000	4,162.0000	0.217	0	0	0
19/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,697.0000	1,687.0000	(0.589)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,880.0000	1,886.0000	0.319	0	0	0
19/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	171.0000	167.0000	(2.339)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,056.0000	4,064.0000	0.197	0	0	0
19/08/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	38.0000	38.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,471.0000	1,462.0000	(0.612)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,860.0000	3,850.0000	(0.259)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,709.0000	2,717.0000	0.295	0	0	0
19/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	891.0000	883.0000	(0.898)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,232.0000	3,240.0000	0.248	0	0	0
19/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	128.0000	125.0000	(2.344)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,062.0000	2,068.0000	0.291	0	0	0
19/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,199.0000	2,206.0000	0.318	0	0	0
19/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	771.0000	763.0000	(1.038)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,766.0000	2,756.0000	(0.362)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
19/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,560.0000	1,551.0000	(0.577)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,137.0000	3,144.0000	0.223	0	0	0
19/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,570.0000	1,576.0000	0.382	0	0	0
19/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,662.0000	2,670.0000	0.301	0	0	0
19/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,835.0000	1,841.0000	0.327	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,790.0000	1,780.0000	(0.559)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,163.0000	3,153.0000	(0.316)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,060.0000	4,050.0000	(0.246)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,804.0000	2,811.0000	0.250	0	0	0
19/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	312.0000	314.0000	0.641	0	0	0
19/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,245.0000	2,252.0000	0.312	0	0	0
19/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,592.0000	4,601.0000	0.196	0	0	0
19/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,702.0000	1,708.0000	0.353	0	0	0
19/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,810.0000	3,800.0000	(0.262)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,812.0000	3,821.0000	0.236	0	0	0
19/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
19/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,865.0000	2,855.0000	(0.349)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,617.0000	2,608.0000	(0.344)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,569.0000	2,576.0000	0.272	0	0	0
19/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	184.0000	181.0000	(1.630)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,014.0000	3,004.0000	(0.332)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,280.0000	5,289.0000	0.170	0	0	0
19/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,915.0000	2,905.0000	(0.343)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,884.0000	1,874.0000	(0.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,299.0000	4,308.0000	0.209	0	0	0
19/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,075.0000	2,066.0000	(0.434)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,651.0000	1,641.0000	(0.606)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,511.0000	3,501.0000	(0.285)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,064.0000	3,054.0000	(0.326)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
19/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,477.0000	5,486.0000	0.164	0	0	0
19/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	232.0000	234.0000	0.862	0	0	0
19/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,872.0000	5,881.0000	0.153	0	0	0
19/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,611.0000	3,601.0000	(0.277)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	274.0000	269.0000	(1.825)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,337.0000	2,344.0000	0.300	0	0	0
19/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,543.0000	4,552.0000	0.198	0	0	0
19/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,263.0000	3,253.0000	(0.306)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,060.0000	1,052.0000	(0.755)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,259.0000	4,249.0000	(0.235)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	251.0000	253.0000	0.797	0	0	0
19/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	880.0000	885.0000	0.568	0	0	0
19/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,153.0000	2,160.0000	0.325	0	0	0
19/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	175.0000	171.0000	(2.286)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	166.0000	167.0000	0.602	0	0	0
19/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	31.0000	31.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,910.0000	3,918.0000	0.205	0	0	0
19/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,931.0000	1,921.0000	(0.518)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	860.0000	852.0000	(0.930)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	131.0000	128.0000	(2.290)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	844.0000	848.0000	0.474	0	0	0
19/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,788.0000	4,797.0000	0.188	0	0	0
19/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,519.0000	2,509.0000	(0.397)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	151.0000	153.0000	1.325	0	0	0
19/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,107.0000	2,114.0000	0.332	0	0	0
19/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,522.0000	2,529.0000	0.278	0	0	0
19/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,641.0000	4,650.0000	0.194	0	0	0
19/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,910.0000	3,900.0000	(0.256)	0	0	0
19/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	772.0000	776.0000	0.518	0	0	0
19/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,315.0000	1,320.0000	0.380	0	0	0
19/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,625.0000	5,634.0000	0.160	0	0	0
19/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	389.0000	384.0000	(1.285)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,132.0000	5,141.0000	0.175	0	0	0
19/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,026.0000	2,017.0000	(0.444)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,268.0000	6,277.0000	0.144	0	0	0
19/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,475.0000	2,483.0000	0.323	0	0	0
19/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,083.0000	5,092.0000	0.177	0	0	0
19/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
19/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	28.0000	28.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,861.0000	3,869.0000	0.207	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,153.0000	2,160.0000	0.325	0	0	0
19/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,756.0000	7,765.0000	0.116	0	0	0
19/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,223.0000	2,213.0000	(0.450)	0	0	0
19/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,016.0000	2,023.0000	0.347	0	0	0
19/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,253.0000	8,262.0000	0.109	0	0	0
19/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,773.0000	5,782.0000	0.156	0	0	0
19/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	431.0000	425.0000	(1.392)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,119.0000	6,129.0000	0.163	0	0	0
19/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,329.0000	3,337.0000	0.240	0	0	0
19/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,570.0000	3,578.0000	0.224	0	0	0
19/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,317.0000	6,326.0000	0.142	0	0	0
19/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,104.0000	8,113.0000	0.111	0	0	0
19/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,806.0000	7,815.0000	0.115	0	0	0
19/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,662.0000	2,670.0000	0.301	0	0	0
19/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,107.0000	2,114.0000	0.332	0	0	0
19/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,717.0000	2,707.0000	(0.368)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	138.0000	139.0000	0.725	0	0	0
19/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,971.0000	5,980.0000	0.151	0	0	0
19/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,250.0000	4,259.0000	0.212	0	0	0
19/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,576.0000	5,585.0000	0.161	0	0	0
19/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,302.0000	8,312.0000	0.120	0	0	0
19/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,298.0000	1,289.0000	(0.693)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,362.0000	3,352.0000	(0.297)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,010.0000	4,000.0000	(0.249)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	11.0000	11.0000	-	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
19/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	4,110.0000	4,100.0000	(0.243)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,021.0000	6,030.0000	0.149	0	0	0
19/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,855.0000	7,865.0000	0.127	0	0	0
19/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,218.0000	6,227.0000	0.145	0	0	0
19/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	125.0000	126.0000	0.800	0	0	0
19/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,134.0000	1,125.0000	(0.794)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,960.0000	3,950.0000	(0.253)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
19/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,965.0000	2,955.0000	(0.337)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	3,113.0000	3,103.0000	(0.321)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	2,124.0000	2,115.0000	(0.424)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,097.0000	1,088.0000	(0.820)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	106.0000	107.0000	0.943	0	0	0
19/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,711.0000	3,701.0000	(0.269)	0	0	0
19/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,215.0000	1,206.0000	(0.741)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,203.0000	8,213.0000	0.122	0	0	0
19/08/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,005.0000	8,014.0000	0.112	0	0	0
19/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,706.0000	7,716.0000	0.130	0	0	0
19/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
19/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,724.0000	5,733.0000	0.157	0	0	0
19/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,955.0000	7,964.0000	0.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,209.0000	4,199.0000	(0.238)	0	0	0
19/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,054.0000	8,064.0000	0.124	0	0	0
19/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,359.0000	4,349.0000	(0.229)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,070.0000	6,079.0000	0.148	0	0	0
19/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	90.0000	90.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
19/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,370.0000	2,361.0000	(0.380)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,836.0000	1,827.0000	(0.490)	0	0	0
19/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	5,922.0000	5,931.0000	0.152	0	0	0
19/08/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,309.0000	4,299.0000	(0.232)	0	0	0
19/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	28.0000	28.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,427.0000	1,418.0000	(0.631)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,739.0000	4,748.0000	0.190	0	0	0
19/08/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	7,905.0000	7,915.0000	0.127	0	0	0
19/08/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,656.0000	7,666.0000	0.131	0	0	0
19/08/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
19/08/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,521.0000	3,530.0000	0.256	0	0	0
19/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,425.0000	3,433.0000	0.234	0	0	0
19/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
19/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
19/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,570.0000	1,576.0000	0.382	0	0	0
19/08/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,169.0000	6,178.0000	0.146	0	0	0
19/08/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
19/08/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,153.0000	8,163.0000	0.123	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14			Currency Future	8.4859	8.4765	(0.111)	0.0000	0.0000	360
19/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	873.0000	878.0000	0.573	0	0	0
19/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	313.0000	310.0000	(0.958)	0	0	0
19/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,492.0000	3,483.0000	(0.258)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	125.0000	127.0000	1.600	0	0	0
19/08/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	132.0000	130.0000	(1.515)	0	0	29,334
19/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	766.0000	761.0000	(0.653)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,995.0000	2,001.0000	0.301	0	0	0
19/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,372.0000	4,380.0000	0.183	0	0	0
19/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	138.0000	137.0000	(0.725)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,796.0000	3,804.0000	0.211	0	0	0
19/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	530.0000	534.0000	0.755	0	0	0
19/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	281.0000	278.0000	(1.068)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,653.0000	3,660.0000	0.192	0	0	0
19/08/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	675.0000	679.0000	0.593	0	0	0
19/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	451.0000	447.0000	(0.887)	0	0	21,795
19/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,396.0000	2,403.0000	0.292	0	0	0
19/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	615.0000	619.0000	0.650	0	0	0
19/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	744.0000	738.0000	(0.806)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,165.0000	1,171.0000	0.515	0	0	0
19/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	501.0000	497.0000	(0.798)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	232.0000	229.0000	(1.293)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	100.0000	101.0000	1.000	0	0	0
19/08/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	661.0000	656.0000	(0.756)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,015.0000	1,021.0000	0.591	0	0	0
19/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,614.0000	4,622.0000	0.173	0	0	0
19/08/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	700.0000	695.0000	(0.714)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,586.0000	1,578.0000	(0.504)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,393.0000	3,383.0000	(0.295)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	771.0000	776.0000	0.649	0	0	0
19/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,507.0000	2,498.0000	(0.359)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,461.0000	1,453.0000	(0.548)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	642.0000	637.0000	(0.779)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,986.0000	4,977.0000	(0.181)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	706.0000	711.0000	0.708	0	0	0
19/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	156.0000	154.0000	(1.282)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	607.0000	603.0000	(0.659)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	813.0000	808.0000	(0.615)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	360.0000	357.0000	(0.833)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,306.0000	2,313.0000	0.304	0	0	0
19/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,953.0000	4,962.0000	0.182	0	0	0
19/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	227.0000	224.0000	(1.322)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	477.0000	481.0000	0.839	0	0	0
19/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	574.0000	570.0000	(0.697)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	544.0000	539.0000	(0.919)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	313.0000	310.0000	(0.958)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
19/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,441.0000	2,448.0000	0.287	0	0	0
19/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,001.0000	994.0000	(0.699)	0	0	21,795
19/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	839.0000	843.0000	0.477	0	0	0
19/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,524.0000	1,530.0000	0.394	0	0	0
19/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,217.0000	2,224.0000	0.316	0	0	0
19/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,367.0000	3,375.0000	0.238	0	0	0
19/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	559.0000	554.0000	(0.894)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	908.0000	913.0000	0.551	0	0	0
19/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	328.0000	325.0000	(0.915)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,988.0000	3,996.0000	0.201	0	0	0
19/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	238.0000	241.0000	1.261	0	0	0
19/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,127.0000	1,133.0000	0.532	0	0	0
19/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	378.0000	375.0000	(0.794)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,092.0000	1,086.0000	(0.549)	0	0	0
19/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,063.0000	7,072.0000	0.127	0	0	0
19/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	166.0000	168.0000	1.205	0	0	0
19/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,324.0000	4,332.0000	0.185	0	0	0
19/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,442.0000	1,448.0000	0.416	0	0	0
19/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,029.0000	2,020.0000	(0.444)	0	0	0
19/08/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,820.0000	1,827.0000	0.385	0	0	0
19/08/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	315.0000	318.0000	0.952	0	0	0
19/08/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,557.0000	3,565.0000	0.225	0	0	0
19/08/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,892.0000	3,900.0000	0.206	0	0	0
19/08/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	625.0000	620.0000	(0.800)	0	0	0
19/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	300.0000	297.0000	(1.000)	0	0	0
19/08/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	739.0000	743.0000	0.541	0	0	0
19/08/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	21,978
19/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	407.0000	404.0000	(0.737)	0	0	26,596
19/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,864.0000	1,870.0000	0.322	0	0	0
19/08/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,945.0000	2,953.0000	0.272	0	0	0
19/08/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
19/08/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	558.0000	562.0000	0.717	0	0	0
19/08/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	943.0000	948.0000	0.530	0	0	0
19/08/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,608.0000	1,614.0000	0.373	0	0	0
19/08/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	253.0000	250.0000	(1.186)	0	0	0
19/08/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
19/08/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,714.0000	2,721.0000	0.258	0	0	0
19/08/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,302.0000	1,294.0000	(0.614)	0	0	0
19/08/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,124.0000	1,118.0000	(0.534)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	407.0000	404.0000	(0.737)	0	0	2,738
19/08/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	344.0000	340.0000	(1.163)	0	0	0
19/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,128.0000	2,134.0000	0.282	0	0	0
19/08/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,834.0000	5,842.0000	0.137	0	0	0
19/08/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
19/08/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,510.0000	3,517.0000	0.199	0	0	0
19/08/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,410.0000	2,402.0000	(0.332)	0	0	0
19/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	264.0000	261.0000	(1.136)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,361.0000	1,367.0000	0.441	0	0	0
19/08/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
19/08/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,442.0000	1,448.0000	0.416	0	0	0
19/08/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,502.0000	1,494.0000	(0.533)	0	0	0

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19/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	256.0000	259.0000	1.172	0	0	0
19/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,310.0000	7,318.0000	0.109	0	0	0
19/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,588.0000	5,597.0000	0.161	0	0	0
19/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	440.0000	436.0000	(0.909)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,038.0000	3,046.0000	0.263	0	0	0
19/08/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	586.0000	590.0000	0.683	0	0	0
19/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,864.0000	1,870.0000	0.322	0	0	0
19/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	181.0000	179.0000	(1.105)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,204.0000	1,209.0000	0.415	0	0	0
19/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	269.0000	266.0000	(1.115)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	418.0000	414.0000	(0.957)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	378.0000	375.0000	(0.794)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	174.0000	172.0000	(1.149)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	591.0000	586.0000	(0.846)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	300.0000	297.0000	(1.000)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,907.0000	1,914.0000	0.367	0	0	0
19/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	397.0000	394.0000	(0.756)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
19/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,132.0000	4,140.0000	0.194	0	0	0
19/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	805.0000	809.0000	0.497	0	0	0
19/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	293.0000	290.0000	(1.024)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,282.0000	1,288.0000	0.468	0	0	0
19/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,295.0000	5,303.0000	0.151	0	0	0
19/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,735.0000	1,741.0000	0.346	0	0	0
19/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,083.0000	2,090.0000	0.336	0	0	0
19/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,276.0000	4,284.0000	0.187	0	0	0
19/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	306.0000	303.0000	(0.980)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,321.0000	1,327.0000	0.454	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,036.0000	4,044.0000	0.198	0	0	0
19/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,736.0000	4,727.0000	(0.190)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,420.0000	1,413.0000	(0.493)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,246.0000	5,254.0000	0.152	0	0	0
19/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,179.0000	3,186.0000	0.220	0	0	0
19/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
19/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
19/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,197.0000	5,205.0000	0.154	0	0	0
19/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,320.0000	3,328.0000	0.241	0	0	0
19/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	644.0000	648.0000	0.621	0	0	0
19/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	529.0000	525.0000	(0.756)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	352.0000	348.0000	(1.136)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	427.0000	431.0000	0.937	0	0	0
19/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	294.0000	297.0000	1.020	0	0	0
19/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,244.0000	3,234.0000	(0.308)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,314.0000	2,305.0000	(0.389)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
19/08/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	488.0000	484.0000	(0.820)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	863.0000	857.0000	(0.695)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,030.0000	1,024.0000	(0.583)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,803.0000	1,794.0000	(0.499)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	135.0000	136.0000	0.741	0	0	0
19/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	116.0000	118.0000	1.724	0	0	0
19/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	192.0000	190.0000	(1.042)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	680.0000	675.0000	(0.735)	0	0	0
19/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	722.0000	716.0000	(0.831)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,172.0000	2,179.0000	0.322	0	0	0
19/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	463.0000	459.0000	(0.864)	0	0	21,978
19/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,361.0000	1,367.0000	0.441	0	0	0
19/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
19/08/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	838.0000	832.0000	(0.716)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
19/08/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,806.0000	2,813.0000	0.249	0	0	0
19/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,321.0000	1,327.0000	0.454	0	0	0
19/08/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	320.0000	317.0000	(0.938)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	397.0000	394.0000	(0.756)	0	0	0
19/08/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
19/08/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	185.0000	183.0000	(1.081)	0	0	0
19/08/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	452.0000	456.0000	0.885	0	0	0
19/08/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,052.0000	1,058.0000	0.570	0	0	0
19/08/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	336.0000	332.0000	(1.190)	0	0	0
19/08/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
19/08/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	237.0000	234.0000	(1.266)	0	0	0
19/08/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	943.0000	937.0000	(0.636)	0	0	0
19/08/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,351.0000	2,358.0000	0.298	0	0	0
19/08/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
19/08/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
19/08/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	789.0000	784.0000	(0.634)	0	0	0
19/08/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	85.0000	87.0000	2.353	0	0	0
19/08/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,748.0000	3,756.0000	0.213	0	0	0
19/08/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	1,380.0000	1,373.0000	(0.507)	0	0	0
19/08/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,671.0000	1,663.0000	(0.479)	0	0	0
19/08/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,692.0000	1,698.0000	0.355	0	0	0
19/08/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,808.0000	4,816.0000	0.166	0	0	0
19/08/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,273.0000	3,281.0000	0.244	0	0	0
19/08/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,898.0000	2,889.0000	(0.311)	0	0	0
19/08/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	144.0000	146.0000	1.389	0	0	0
19/08/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	503.0000	507.0000	0.795	0	0	0
19/08/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	19.0000	19.0000	-	0	0	0
19/08/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,951.0000	1,957.0000	0.308	0	0	0
19/08/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,650.0000	1,656.0000	0.364	0	0	0
19/08/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	328.0000	325.0000	(0.915)	0	0	0
19/08/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	4,188.0000	4,179.0000	(0.215)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,899.0000	2,906.0000	0.241	0	0	0
19/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	159.0000	157.0000	(1.258)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,989.0000	3,980.0000	(0.226)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,605.0000	2,595.0000	(0.384)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	287.0000	284.0000	(1.045)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,293.0000	3,284.0000	(0.273)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,890.0000	3,880.0000	(0.257)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,100.0000	5,108.0000	0.157	0	0	0
19/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	979.0000	984.0000	0.511	0	0	0
19/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,483.0000	1,489.0000	0.405	0	0	0
19/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,218.0000	2,209.0000	(0.406)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	205.0000	207.0000	0.976	0	0	0
19/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,266.0000	2,257.0000	(0.397)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,591.0000	3,582.0000	(0.251)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,180.0000	4,188.0000	0.191	0	0	0
19/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	403.0000	407.0000	0.993	0	0	0
19/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	428.0000	425.0000	(0.701)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,194.0000	3,185.0000	(0.282)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	972.0000	965.0000	(0.720)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,191.0000	1,184.0000	(0.588)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,085.0000	3,093.0000	0.259	0	0	0
19/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	889.0000	883.0000	(0.675)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
19/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,628.0000	1,620.0000	(0.491)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,996.0000	2,987.0000	(0.300)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,711.0000	4,719.0000	0.170	0	0	0
19/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,238.0000	4,228.0000	(0.236)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	336.0000	339.0000	0.893	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	93.0000	94.0000	1.075	0	0	0
19/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
19/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,002.0000	5,010.0000	0.160	0	0	0
19/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	369.0000	366.0000	(0.813)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,847.0000	1,839.0000	(0.433)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,691.0000	3,681.0000	(0.271)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	916.0000	910.0000	(0.655)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,844.0000	3,852.0000	0.208	0	0	0
19/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
19/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,051.0000	5,059.0000	0.158	0	0	0
19/08/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,243.0000	1,248.0000	0.402	0	0	0
19/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,715.0000	1,707.0000	(0.466)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,556.0000	2,547.0000	(0.352)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,402.0000	1,408.0000	0.428	0	0	0
19/08/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	242.0000	239.0000	(1.240)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
19/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,132.0000	3,139.0000	0.223	0	0	0
19/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,566.0000	1,572.0000	0.383	0	0	0
19/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,039.0000	4,030.0000	(0.223)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,650.0000	1,656.0000	0.364	0	0	0
19/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,653.0000	2,644.0000	(0.339)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	387.0000	384.0000	(0.775)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,172.0000	2,179.0000	0.322	0	0	0
19/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,003.0000	8,011.0000	0.100	0	0	0
19/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	515.0000	511.0000	(0.777)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	320.0000	317.0000	(0.938)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,061.0000	1,054.0000	(0.660)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,800.0000	2,791.0000	(0.321)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
19/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,542.0000	3,532.0000	(0.282)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,804.0000	7,813.0000	0.115	0	0	0
19/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,735.0000	1,741.0000	0.346	0	0	0
19/08/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	258.0000	256.0000	(0.775)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	38.0000	38.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	269.0000	266.0000	(1.115)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	336.0000	332.0000	(1.190)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,790.0000	3,781.0000	(0.237)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,641.0000	3,632.0000	(0.247)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,983.0000	1,974.0000	(0.454)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,030.0000	6,039.0000	0.149	0	0	0
19/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,083.0000	2,090.0000	0.336	0	0	0
19/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	275.0000	278.0000	1.091	0	0	0
19/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
19/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	40.0000	40.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,662.0000	4,670.0000	0.172	0	0	0
19/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,157.0000	1,150.0000	(0.605)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	189.0000	192.0000	1.587	0	0	0
19/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,324.0000	4,332.0000	0.185	0	0	0
19/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,531.0000	2,538.0000	0.277	0	0	0
19/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	168.0000	166.0000	(1.190)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	221.0000	224.0000	1.357	0	0	0
19/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,226.0000	3,233.0000	0.217	0	0	0
19/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	59.0000	59.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,947.0000	2,938.0000	(0.305)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,089.0000	1,095.0000	0.551	0	0	0
19/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	120.0000	119.0000	(0.833)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,441.0000	2,448.0000	0.287	0	0	0
19/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,374.0000	6,382.0000	0.126	0	0	0
19/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,362.0000	2,353.0000	(0.381)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,760.0000	2,767.0000	0.254	0	0	0
19/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	475.0000	471.0000	(0.842)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,075.0000	2,066.0000	(0.434)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,777.0000	1,784.0000	0.394	0	0	0
19/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,275.0000	6,284.0000	0.143	0	0	0
19/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,128.0000	6,137.0000	0.147	0	0	0
19/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,341.0000	1,333.0000	(0.597)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	217.0000	215.0000	(0.922)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
19/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	196.0000	194.0000	(1.020)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	357.0000	361.0000	1.120	0	0	0
19/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,225.0000	1,218.0000	(0.571)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	275.0000	272.0000	(1.091)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,249.0000	8,257.0000	0.097	0	0	0
19/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,343.0000	3,334.0000	(0.269)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
19/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
19/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,692.0000	1,698.0000	0.355	0	0	0
19/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,039.0000	2,046.0000	0.343	0	0	0
19/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,177.0000	6,186.0000	0.146	0	0	0
19/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,939.0000	3,930.0000	(0.228)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	264.0000	261.0000	(1.136)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	34.0000	34.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	162.0000	160.0000	(1.235)	0	0	0
19/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	380.0000	383.0000	0.789	0	0	0
19/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,128.0000	2,134.0000	0.282	0	0	0
19/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,275.0000	6,284.0000	0.143	0	0	0
19/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,145.0000	3,135.0000	(0.318)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,287.0000	4,278.0000	(0.210)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,046.0000	3,036.0000	(0.328)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,084.0000	4,092.0000	0.196	0	0	0
19/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	227.0000	224.0000	(1.322)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,262.0000	2,268.0000	0.265	0	0	0
19/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,079.0000	6,088.0000	0.148	0	0	0
19/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,486.0000	2,493.0000	0.282	0	0	0
19/08/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
19/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,777.0000	1,784.0000	0.394	0	0	0
19/08/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,228.0000	4,236.0000	0.189	0	0	0
19/08/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,347.0000	8,356.0000	0.108	0	0	0
19/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,138.0000	4,129.0000	(0.217)	0	0	0
19/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	258.0000	256.0000	(0.775)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,298.0000	8,307.0000	0.108	0	0	0
19/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,751.0000	2,742.0000	(0.327)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,740.0000	3,731.0000	(0.241)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,052.0000	8,061.0000	0.112	0	0	0
19/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,937.0000	1,929.0000	(0.413)	0	0	0
19/08/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,421.0000	4,429.0000	0.181	0	0	0
19/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	155.0000	157.0000	1.290	0	0	0
19/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,905.0000	4,913.0000	0.163	0	0	0
19/08/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,892.0000	1,884.0000	(0.423)	0	0	0
19/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,702.0000	2,693.0000	(0.333)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
19/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	188.0000	186.0000	(1.064)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
19/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,852.0000	2,860.0000	0.281	0	0	0
19/08/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,883.0000	5,891.0000	0.136	0	0	0
19/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0

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19/08/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	7,854.0000	7,863.0000	0.115	0	0	0
19/08/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,784.0000	5,793.0000	0.156	0	0	0
19/08/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,170.0000	2,161.0000	(0.415)	0	0	0
19/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,759.0000	1,750.0000	(0.512)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,759.0000	4,767.0000	0.168	0	0	0
19/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,903.0000	7,912.0000	0.114	0	0	0
19/08/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
19/08/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,755.0000	7,764.0000	0.116	0	0	0
19/08/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,849.0000	2,840.0000	(0.316)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,932.0000	5,940.0000	0.135	0	0	0
19/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
19/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	178.0000	176.0000	(1.124)	0	0	0
19/08/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,840.0000	3,830.0000	(0.260)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
19/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,101.0000	8,110.0000	0.111	0	0	0
19/08/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	39.0000	39.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
19/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,324.0000	6,333.0000	0.142	0	0	0
19/08/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
19/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,150.0000	8,159.0000	0.110	0	0	0
19/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,940.0000	3,948.0000	0.203	0	0	0
19/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,992.0000	2,999.0000	0.234	0	0	0
19/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
19/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,735.0000	5,744.0000	0.157	0	0	0
19/08/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	41.0000	41.0000	-	0	0	0

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19/08/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,705.0000	7,714.0000	0.117	0	0	0
19/08/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,700.0000	3,708.0000	0.216	0	0	0
19/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,337.0000	4,328.0000	(0.208)	0	0	0
19/08/2009	£ / R	2009/09/14			Currency Future	13.3776	13.3398	(0.283)	0.0000	0.0000	26,585
19/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
19/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,378.0000	4,340.0000	(0.868)	0	0	0
19/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	7,973.0000	8,011.0000	0.477	0	0	0
19/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,024.0000	6,061.0000	0.614	0	0	0
19/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	181.0000	191.0000	5.525	0	0	0
19/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	150.0000	158.0000	5.333	0	0	0
19/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	183.0000	166.0000	(9.290)	0	0	0
19/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,174.0000	6,211.0000	0.599	0	0	0
19/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	478.0000	448.0000	(6.276)	0	0	0
19/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,123.0000	8,161.0000	0.468	0	0	0
19/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	455.0000	476.0000	4.615	0	0	0
19/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,229.0000	3,191.0000	(1.177)	0	0	0
19/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
19/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,173.0000	8,211.0000	0.465	0	0	0
19/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,774.0000	5,812.0000	0.658	0	0	0
19/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,228.0000	1,260.0000	2.606	0	0	0
19/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,623.0000	7,661.0000	0.498	0	0	0
19/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	375.0000	348.0000	(7.200)	0	0	0
19/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	3,976.0000	4,014.0000	0.956	0	0	0
19/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,828.0000	3,790.0000	(0.993)	0	0	0
19/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,234.0000	2,196.0000	(1.701)	0	0	0
19/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	570.0000	594.0000	4.211	0	0	0

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19/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	754.0000	719.0000	(4.642)	0	0	0
19/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,383.0000	2,345.0000	(1.595)	0	0	0
19/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,482.0000	2,444.0000	(1.531)	0	0	0
19/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	408.0000	380.0000	(6.863)	0	0	0
19/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	158.0000	143.0000	(9.494)	0	0	0
19/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	591.0000	559.0000	(5.415)	0	0	0
19/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,478.0000	3,440.0000	(1.093)	0	0	0
19/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,777.0000	3,814.0000	0.980	0	0	0
19/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	113.0000	119.0000	5.310	0	0	0
19/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	197.0000	209.0000	6.091	0	0	0
19/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,399.0000	1,362.0000	(2.645)	0	0	0
19/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,723.0000	7,761.0000	0.492	0	0	0
19/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,773.0000	7,811.0000	0.489	0	0	0
19/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	531.0000	554.0000	4.331	0	0	0
19/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,176.0000	4,213.0000	0.886	0	0	0
19/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	712.0000	678.0000	(4.775)	0	0	0
19/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	610.0000	634.0000	3.934	0	0	0
19/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,831.0000	2,793.0000	(1.342)	0	0	0
19/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	777.0000	804.0000	3.475	0	0	0
19/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,378.0000	3,341.0000	(1.095)	0	0	0
19/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,839.0000	1,801.0000	(2.066)	0	0	0
19/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,628.0000	3,665.0000	1.020	0	0	0
19/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	455.0000	476.0000	4.615	0	0	0
19/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,525.0000	4,563.0000	0.840	0	0	0
19/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	631.0000	598.0000	(5.230)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,478.0000	4,440.0000	(0.849)	0	0	0
19/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	103.0000	108.0000	4.854	0	0	0
19/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
19/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,080.0000	3,042.0000	(1.234)	0	0	0
19/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,624.0000	5,662.0000	0.676	0	0	0
19/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,031.0000	3,068.0000	1.221	0	0	0
19/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	343.0000	318.0000	(7.289)	0	0	0
19/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	183.0000	166.0000	(9.290)	0	0	0
19/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	216.0000	228.0000	5.556	0	0	0
19/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,078.0000	4,040.0000	(0.932)	0	0	0
19/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,274.0000	6,311.0000	0.590	0	0	0
19/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
19/08/2009	£ / R	2009/09/14	11.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	137.0000	144.0000	5.109	0	0	0
19/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	85.0000	88.0000	3.529	0	0	0
19/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	147.0000	133.0000	(9.524)	0	0	0
19/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,086.0000	2,048.0000	(1.822)	0	0	0
19/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	515.0000	484.0000	(6.019)	0	0	0
19/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	591.0000	559.0000	(5.415)	0	0	0
19/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
19/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	256.0000	271.0000	5.859	0	0	0
19/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,731.0000	2,693.0000	(1.391)	0	0	0
19/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	245.0000	224.0000	(8.571)	0	0	0
19/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
19/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	317.0000	334.0000	5.363	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
19/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	113.0000	119.0000	5.310	0	0	0
19/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,438.0000	2,474.0000	1.477	0	0	0
19/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	93.0000	98.0000	5.376	0	0	0
19/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	125.0000	131.0000	4.800	0	0	0
19/08/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,126.0000	4,163.0000	0.897	0	0	0
19/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,089.0000	1,120.0000	2.847	0	0	0
19/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	165.0000	174.0000	5.455	0	0	0
19/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,089.0000	1,120.0000	2.847	0	0	0
19/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	671.0000	637.0000	(5.067)	0	0	0
19/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	442.0000	414.0000	(6.335)	0	0	0
19/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,046.0000	2,082.0000	1.760	0	0	0
19/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,723.0000	6,761.0000	0.565	0	0	0
19/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,728.0000	5,690.0000	(0.663)	0	0	0
19/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	313.0000	289.0000	(7.668)	0	0	0
19/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
19/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,112.0000	1,075.0000	(3.327)	0	0	0
19/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,124.0000	6,161.0000	0.604	0	0	0
19/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,228.0000	4,190.0000	(0.899)	0	0	0
19/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	864.0000	893.0000	3.356	0	0	0
19/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,878.0000	3,840.0000	(0.980)	0	0	0
19/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,223.0000	8,261.0000	0.462	0	0	0
19/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	552.0000	521.0000	(5.616)	0	0	0
19/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,778.0000	3,740.0000	(1.006)	0	0	0
19/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,881.0000	2,843.0000	(1.319)	0	0	0
19/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
19/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,224.0000	6,261.0000	0.594	0	0	0
19/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,389.0000	2,425.0000	1.507	0	0	0

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19/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	610.0000	634.0000	3.934	0	0	0
19/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
19/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,724.0000	5,762.0000	0.664	0	0	0
19/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	5,974.0000	6,011.0000	0.619	0	0	0
19/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,781.0000	2,743.0000	(1.366)	0	0	0
19/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
19/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	227.0000	208.0000	(8.370)	0	0	0
19/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,775.0000	4,812.0000	0.775	0	0	0
19/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,192.0000	2,228.0000	1.642	0	0	0
19/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	570.0000	594.0000	4.211	0	0	0
19/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,528.0000	3,565.0000	1.049	0	0	0
19/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,278.0000	5,240.0000	(0.720)	0	0	0
19/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,303.0000	1,265.0000	(2.916)	0	0	0
19/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,790.0000	1,752.0000	(2.123)	0	0	0
19/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,754.0000	1,788.0000	1.938	0	0	0
19/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,684.0000	2,721.0000	1.379	0	0	0
19/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	350.0000	368.0000	5.143	0	0	0
19/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	284.0000	261.0000	(8.099)	0	0	0
19/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	797.0000	762.0000	(4.391)	0	0	0
19/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,279.0000	3,316.0000	1.128	0	0	0
19/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
19/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
19/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0

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19/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
19/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,524.0000	5,562.0000	0.688	0	0	0
19/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	286.0000	302.0000	5.594	0	0	0
19/08/2009	£ / R	2009/09/14	17.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,513.0000	1,546.0000	2.181	0	0	0
19/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,585.0000	2,622.0000	1.431	0	0	0
19/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	128.0000	116.0000	(9.375)	0	0	0
19/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	375.0000	348.0000	(7.200)	0	0	0
19/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	165.0000	174.0000	5.455	0	0	0
19/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,284.0000	2,246.0000	(1.664)	0	0	0
19/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	27.0000	27.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,275.0000	1,308.0000	2.588	0	0	0
19/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,487.0000	2,523.0000	1.448	0	0	0
19/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	650.0000	676.0000	4.000	0	0	0
19/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,932.0000	2,968.0000	1.228	0	0	0
19/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	197.0000	209.0000	6.091	0	0	0
19/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,523.0000	7,561.0000	0.505	0	0	0
19/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,255.0000	1,217.0000	(3.028)	0	0	0
19/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,802.0000	1,837.0000	1.942	0	0	0
19/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	147.0000	133.0000	(9.524)	0	0	0
19/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,802.0000	1,837.0000	1.942	0	0	0
19/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	840.0000	804.0000	(4.286)	0	0	0
19/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
19/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,226.0000	4,263.0000	0.876	0	0	0
19/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,192.0000	2,228.0000	1.642	0	0	0
19/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,978.0000	5,940.0000	(0.636)	0	0	0

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19/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	442.0000	414.0000	(6.335)	0	0	0
19/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	98.0000	88.0000	(10.204)	0	0	0
19/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,275.0000	1,308.0000	2.588	0	0	0
19/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,241.0000	2,277.0000	1.606	0	0	0
19/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,224.0000	5,262.0000	0.727	0	0	0
19/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	284.0000	261.0000	(8.099)	0	0	0
19/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	1,065.0000	1,028.0000	(3.474)	0	0	0
19/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	103.0000	108.0000	4.854	0	0	0
19/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
19/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
19/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,980.0000	2,942.0000	(1.275)	0	0	0
19/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	235.0000	249.0000	5.957	0	0	0
19/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,290.0000	2,326.0000	1.572	0	0	0
19/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,727.0000	3,764.0000	0.993	0	0	0
19/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	256.0000	271.0000	5.859	0	0	0
19/08/2009	£ / R	2009/09/14	14.75	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
19/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
19/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,095.0000	2,130.0000	1.671	0	0	0
19/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
19/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
19/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,278.0000	4,240.0000	(0.888)	0	0	0
19/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,888.0000	1,850.0000	(2.013)	0	0	0
19/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	286.0000	302.0000	5.594	0	0	0
19/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,417.0000	1,450.0000	2.329	0	0	0
19/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,705.0000	1,740.0000	2.053	0	0	0
19/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,496.0000	1,458.0000	(2.540)	0	0	0
19/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,728.0000	3,690.0000	(1.019)	0	0	0
19/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
19/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,228.0000	1,260.0000	2.606	0	0	0
19/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
19/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R 2009/09/14	16.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	408.0000	380.0000	(6.863)	0	0	0
19/08/2009	£ / R 2009/09/14	14.60	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
19/08/2009	£ / R 2009/09/14	15.35	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	864.0000	893.0000	3.356	0	0	0
19/08/2009	£ / R 2009/09/14	10.10	Call	Currency Future	3,279.0000	3,241.0000	(1.159)	0	0	0
19/08/2009	£ / R 2009/09/14	12.85	Call	Currency Future	631.0000	598.0000	(5.230)	0	0	0
19/08/2009	£ / R 2009/09/14	14.85	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
19/08/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,734.0000	2,770.0000	1.317	0	0	0
19/08/2009	£ / R 2009/09/14	10.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R 2009/09/14	13.15	Put	Currency Future	181.0000	191.0000	5.525	0	0	0
19/08/2009	£ / R 2009/09/14	19.30	Put	Currency Future	5,924.0000	5,961.0000	0.625	0	0	0
19/08/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,997.0000	2,033.0000	1.803	0	0	0
19/08/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,536.0000	2,572.0000	1.420	0	0	0
19/08/2009	£ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R 2009/09/14	11.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,900.0000	1,935.0000	1.842	0	0	0
19/08/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,438.0000	2,474.0000	1.477	0	0	0
19/08/2009	£ / R 2009/09/14	11.90	Put	Currency Future	19.0000	19.0000	-	0	0	0
19/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	820.0000	848.0000	3.415	0	0	0
19/08/2009	£ / R 2009/09/14	15.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
19/08/2009	£ / R 2009/09/14	13.95	Put	Currency Future	692.0000	718.0000	3.757	0	0	0
19/08/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,536.0000	2,572.0000	1.420	0	0	0
19/08/2009	£ / R 2009/09/14	17.30	Put	Currency Future	3,926.0000	3,964.0000	0.968	0	0	0
19/08/2009	£ / R 2009/09/14	15.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
19/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,465.0000	1,498.0000	2.253	0	0	0
19/08/2009	£ / R 2009/09/14	15.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
19/08/2009	£ / R 2009/09/14	21.65	Put	Currency Future	8,273.0000	8,311.0000	0.459	0	0	0
19/08/2009	£ / R 2009/09/14	13.60	Call	Currency Future	196.0000	179.0000	(8.673)	0	0	0
19/08/2009	£ / R 2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R 2009/09/14	15.45	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
19/08/2009	£ / R 2009/09/14	14.80	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
19/08/2009	£ / R 2009/09/14	13.55	Call	Currency Future	211.0000	193.0000	(8.531)	0	0	0
19/08/2009	£ / R 2009/09/14	15.35	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	£ / R 2009/09/14	16.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	419.0000	439.0000	4.773	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,339.0000	2,375.0000	1.539	0	0	0
19/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,322.0000	1,355.0000	2.496	0	0	0
19/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
19/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	384.0000	403.0000	4.948	0	0	0
19/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,635.0000	2,671.0000	1.366	0	0	0
19/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,276.0000	4,313.0000	0.865	0	0	0
19/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,322.0000	1,355.0000	2.496	0	0	0
19/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
19/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,135.0000	1,167.0000	2.819	0	0	0
19/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,144.0000	2,179.0000	1.632	0	0	0
19/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,949.0000	1,984.0000	1.796	0	0	0
19/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	3,030.0000	2,992.0000	(1.254)	0	0	0
19/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	998.0000	1,028.0000	3.006	0	0	0
19/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,923.0000	7,961.0000	0.480	0	0	0
19/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
19/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
19/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	4,028.0000	3,990.0000	(0.943)	0	0	0
19/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
19/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,561.0000	1,595.0000	2.178	0	0	0
19/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	170.0000	154.0000	(9.412)	0	0	0
19/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
19/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,423.0000	7,461.0000	0.512	0	0	0
19/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
19/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	492.0000	515.0000	4.675	0	0	0
19/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,046.0000	2,082.0000	1.760	0	0	0
19/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,465.0000	1,498.0000	2.253	0	0	0
19/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	998.0000	1,028.0000	3.006	0	0	0
19/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	2,036.0000	1,998.0000	(1.866)	0	0	0
19/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
19/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	120.0000	108.0000	(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
19/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	3,329.0000	3,291.0000	(1.141)	0	0	0
19/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,370.0000	1,403.0000	2.409	0	0	0
19/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	734.0000	761.0000	3.678	0	0	0
19/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
19/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
19/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	2,333.0000	2,295.0000	(1.629)	0	0	0
19/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,705.0000	1,740.0000	2.053	0	0	0
19/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	196.0000	179.0000	(8.673)	0	0	0
19/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	112.0000	101.0000	(9.821)	0	0	0
19/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,609.0000	1,643.0000	2.113	0	0	0
19/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
19/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	1,351.0000	1,313.0000	(2.813)	0	0	0
19/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	754.0000	719.0000	(4.642)	0	0	0
19/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
19/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
19/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
19/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,949.0000	1,984.0000	1.796	0	0	0
19/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,043.0000	1,074.0000	2.972	0	0	0
19/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	23.0000	23.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	929.0000	892.0000	(3.983)	0	0	0
19/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,851.0000	1,886.0000	1.891	0	0	0
19/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
19/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	4,328.0000	4,290.0000	(0.878)	0	0	0
19/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
19/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
19/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
19/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	419.0000	439.0000	4.773	0	0	0
19/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	128.0000	116.0000	(9.375)	0	0	0
19/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,657.0000	1,691.0000	2.052	0	0	0
19/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
19/08/2009	£ / R	2009/09/14	14.20	Put	Currency Future	908.0000	937.0000	3.194	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,561.0000	1,595.0000	2.178	0	0	0
19/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,043.0000	1,074.0000	2.972	0	0	0
19/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	98.0000	88.0000	(10.204)	0	0	0
19/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
19/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	777.0000	804.0000	3.475	0	0	0
19/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,754.0000	1,788.0000	1.938	0	0	0
19/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,578.0000	3,540.0000	(1.062)	0	0	0
19/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
19/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
19/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,241.0000	2,277.0000	1.606	0	0	0
19/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,582.0000	2,544.0000	(1.472)	0	0	0
19/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
19/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
19/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
19/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,594.0000	1,556.0000	(2.384)	0	0	0
19/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	3,677.0000	3,714.0000	1.006	0	0	0
19/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,182.0000	1,213.0000	2.623	0	0	0
19/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
19/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	650.0000	676.0000	4.000	0	0	0
19/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,513.0000	1,546.0000	2.181	0	0	0
19/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,424.0000	5,462.0000	0.701	0	0	0
19/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,741.0000	1,703.0000	(2.183)	0	0	0
19/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
19/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,578.0000	4,540.0000	(0.830)	0	0	0
19/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,997.0000	2,033.0000	1.803	0	0	0
19/08/2009	£ / R	2009/09/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	820.0000	848.0000	3.415	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,428.0000	3,465.0000	1.079	0	0	0
19/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	884.0000	848.0000	(4.072)	0	0	0
19/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
19/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	974.0000	937.0000	(3.799)	0	0	0
19/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.05	Put	Currency Future	5,674.0000	5,712.0000	0.670	0	0	0
19/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,632.0000	2,594.0000	(1.444)	0	0	0
19/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,628.0000	3,590.0000	(1.047)	0	0	0
19/08/2009	£ / R	2009/09/14	21.05	Put	Currency Future	7,673.0000	7,711.0000	0.495	0	0	0
19/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,643.0000	1,605.0000	(2.313)	0	0	0
19/08/2009	£ / R	2009/09/14	16.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,374.0000	5,412.0000	0.707	0	0	0
19/08/2009	£ / R	2009/09/14	14.25	Put	Currency Future	953.0000	982.0000	3.043	0	0	0
19/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,379.0000	3,416.0000	1.095	0	0	0
19/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	14.20	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
19/08/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,628.0000	4,590.0000	(0.821)	0	0	0
19/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	5,824.0000	5,861.0000	0.635	0	0	0
19/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	7,823.0000	7,861.0000	0.486	0	0	0
19/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,428.0000	4,390.0000	(0.858)	0	0	0
19/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,930.0000	2,892.0000	(1.297)	0	0	0
19/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,428.0000	3,390.0000	(1.109)	0	0	0
19/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,433.0000	2,395.0000	(1.562)	0	0	0
19/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	3,827.0000	3,864.0000	0.967	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
19/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	4,178.0000	4,140.0000	(0.910)	0	0	0
19/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,373.0000	7,411.0000	0.515	0	0	0
19/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	3,179.0000	3,141.0000	(1.195)	0	0	0
19/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	2,185.0000	2,147.0000	(1.739)	0	0	0
19/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,937.0000	1,899.0000	(1.962)	0	0	0
19/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,023.0000	8,061.0000	0.474	0	0	0
19/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	1,207.0000	1,170.0000	(3.065)	0	0	0
19/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,026.0000	4,064.0000	0.944	0	0	0
19/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,978.0000	3,940.0000	(0.955)	0	0	0
19/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,987.0000	1,949.0000	(1.912)	0	0	0
19/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,019.0000	982.0000	(3.631)	0	0	0
19/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,076.0000	4,113.0000	0.908	0	0	0
19/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
19/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,928.0000	3,890.0000	(0.967)	0	0	0
19/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,074.0000	6,111.0000	0.609	0	0	0
19/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,073.0000	8,111.0000	0.471	0	0	0
19/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,448.0000	1,410.0000	(2.624)	0	0	0
19/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,578.0000	3,615.0000	1.034	0	0	0
19/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,573.0000	7,611.0000	0.502	0	0	0
19/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,574.0000	5,612.0000	0.682	0	0	0
19/08/2009	£ / R	2009/12/14			Currency Future	13.5968	13.5591	(0.277)	13.5800	13.5800	14,954
19/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	351.0000	363.0000	3.419	0	0	0
19/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,353.0000	1,379.0000	1.922	0	0	0
19/08/2009	£ / R	2009/12/14	17.30	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
19/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,163.0000	8,200.0000	0.453	0	0	0
19/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,950.0000	1,980.0000	1.538	0	0	0
19/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	310.0000	321.0000	3.548	0	0	0
19/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	792.0000	767.0000	(3.157)	0	0	0
19/08/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,435.0000	1,461.0000	1.812	0	0	0
19/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	629.0000	647.0000	2.862	0	0	0
19/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	9.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,319.0000	3,354.0000	1.055	0	0	0
19/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,715.0000	7,753.0000	0.493	0	0	0
19/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,083.0000	3,117.0000	1.103	0	0	0
19/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	3,221.0000	3,183.0000	(1.180)	0	0	0
19/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	713.0000	689.0000	(3.366)	0	0	0
19/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	221.0000	212.0000	(4.072)	0	0	0
19/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	576.0000	557.0000	(3.299)	0	0	0
19/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,417.0000	3,379.0000	(1.112)	0	0	0
19/08/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,811.0000	3,773.0000	(0.997)	0	0	0
19/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	4,057.0000	4,020.0000	(0.912)	0	0	0
19/08/2009	£ / R	2009/12/14	18.35	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
19/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	12.10	Put	Currency Future	102.0000	105.0000	2.941	0	0	0
19/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
19/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	517.0000	532.0000	2.901	0	0	0
19/08/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,343.0000	2,306.0000	(1.579)	0	0	0
19/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,783.0000	4,819.0000	0.753	0	0	0

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19/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	907.0000	880.0000	(2.977)	0	0	0
19/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,303.0000	4,266.0000	(0.860)	0	0	0
19/08/2009	£ / R	2009/12/14	16.60	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
19/08/2009	£ / R	2009/12/14	12.40	Call	Currency Future	1,339.0000	1,305.0000	(2.539)	0	0	0
19/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	557.0000	538.0000	(3.411)	0	0	0
19/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	395.0000	407.0000	3.038	0	0	0
19/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,750.0000	3,785.0000	0.933	0	0	0
19/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	487.0000	470.0000	(3.491)	0	0	0
19/08/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,319.0000	3,281.0000	(1.145)	0	0	0
19/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,599.0000	1,564.0000	(2.189)	0	0	0
19/08/2009	£ / R	2009/12/14	15.40	Put	Currency Future	1,994.0000	2,025.0000	1.555	0	0	0
19/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,774.0000	1,803.0000	1.635	0	0	0
19/08/2009	£ / R	2009/12/14	9.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
19/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
19/08/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,273.0000	6,310.0000	0.590	0	0	0
19/08/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,726.0000	5,763.0000	0.646	0	0	0
19/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,501.0000	4,464.0000	(0.822)	0	0	0
19/08/2009	£ / R	2009/12/14	15.40	Call	Currency Future	191.0000	184.0000	(3.665)	0	0	0
19/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	466.0000	480.0000	3.004	0	0	0
19/08/2009	£ / R	2009/12/14	13.55	Put	Currency Future	571.0000	586.0000	2.627	0	0	0
19/08/2009	£ / R	2009/12/14	12.80	Put	Currency Future	238.0000	247.0000	3.782	0	0	0
19/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,747.0000	5,709.0000	(0.661)	0	0	0
19/08/2009	£ / R	2009/12/14	19.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,025.0000	2,988.0000	(1.223)	0	0	0
19/08/2009	£ / R	2009/12/14	12.40	Put	Currency Future	143.0000	145.0000	1.399	0	0	0
19/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	660.0000	679.0000	2.879	0	0	0
19/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,035.0000	1,006.0000	(2.802)	0	0	0
19/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
19/08/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,906.0000	1,935.0000	1.522	0	0	0
19/08/2009	£ / R	2009/12/14	15.90	Call	Currency Future	136.0000	129.0000	(5.147)	0	0	0
19/08/2009	£ / R	2009/12/14	11.40	Call	Currency Future	2,246.0000	2,210.0000	(1.603)	0	0	0
19/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	395.0000	407.0000	3.038	0	0	0
19/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	848.0000	822.0000	(3.066)	0	0	0
19/08/2009	£ / R	2009/12/14	14.75	Call	Currency Future	281.0000	271.0000	(3.559)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,350.0000	2,381.0000	1.319	0	0	0
19/08/2009	£ / R 2009/12/14	10.55	Call	Currency Future	3,074.0000	3,037.0000	(1.204)	0	0	0
19/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
19/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
19/08/2009	£ / R 2009/12/14	13.45	Call	Currency Future	664.0000	641.0000	(3.464)	0	0	0
19/08/2009	£ / R 2009/12/14	13.80	Put	Currency Future	724.0000	744.0000	2.762	0	0	0
19/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	147.0000	140.0000	(4.762)	0	0	0
19/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
19/08/2009	£ / R 2009/12/14	9.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
19/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	15.90	Put	Currency Future	2,440.0000	2,470.0000	1.230	0	0	0
19/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,997.0000	5,959.0000	(0.634)	0	0	0
19/08/2009	£ / R 2009/12/14	10.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	820.0000	794.0000	(3.171)	0	0	0
19/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	521.0000	503.0000	(3.455)	0	0	0
19/08/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,402.0000	4,365.0000	(0.841)	0	0	0
19/08/2009	£ / R 2009/12/14	18.80	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
19/08/2009	£ / R 2009/12/14	15.35	Call	Currency Future	197.0000	189.0000	(4.061)	0	0	0
19/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	757.0000	777.0000	2.642	0	0	0
19/08/2009	£ / R 2009/12/14	12.30	Call	Currency Future	1,424.0000	1,390.0000	(2.388)	0	0	0
19/08/2009	£ / R 2009/12/14	17.90	Put	Currency Future	4,337.0000	4,373.0000	0.830	0	0	0
19/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
19/08/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,765.0000	7,802.0000	0.476	0	0	0
19/08/2009	£ / R 2009/12/14	13.55	Call	Currency Future	618.0000	596.0000	(3.560)	0	0	0
19/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	820.0000	794.0000	(3.171)	0	0	0
19/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	135.0000	138.0000	2.222	0	0	0
19/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	504.0000	486.0000	(3.571)	0	0	0
19/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
19/08/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,272.0000	1,298.0000	2.044	0	0	0
19/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
19/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	10.0000	9.0000	(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
19/08/2009	£ / R 2009/12/14	21.55	Put	Currency Future	7,965.0000	8,002.0000	0.465	0	0	0
19/08/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,382.0000	1,347.0000	(2.533)	0	0	0
19/08/2009	£ / R 2009/12/14	12.30	Put	Currency Future	128.0000	131.0000	2.344	0	0	0
19/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,778.0000	1,743.0000	(1.969)	0	0	0
19/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	299.0000	288.0000	(3.679)	0	0	0
19/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	35.0000	35.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	373.0000	385.0000	3.217	0	0	0
19/08/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,025.0000	6,062.0000	0.614	0	0	0
19/08/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,781.0000	2,743.0000	(1.366)	0	0	0
19/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,732.0000	2,695.0000	(1.354)	0	0	0
19/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	966.0000	989.0000	2.381	0	0	0
19/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	792.0000	767.0000	(3.157)	0	0	0
19/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,254.0000	4,217.0000	(0.870)	0	0	0
19/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,776.0000	5,813.0000	0.641	0	0	0
19/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
19/08/2009	£ / R 2009/12/14	19.20	Put	Currency Future	5,627.0000	5,664.0000	0.658	0	0	0
19/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	34.0000	34.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	791.0000	811.0000	2.528	0	0	0
19/08/2009	£ / R 2009/12/14	19.35	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	351.0000	363.0000	3.419	0	0	0
19/08/2009	£ / R 2009/12/14	12.95	Put	Currency Future	291.0000	301.0000	3.436	0	0	0
19/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	413.0000	398.0000	(3.632)	0	0	0
19/08/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,229.0000	5,266.0000	0.708	0	0	0
19/08/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,654.0000	3,689.0000	0.958	0	0	0
19/08/2009	£ / R 2009/12/14	21.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	9.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,798.0000	3,834.0000	0.948	0	0	0
19/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	373.0000	385.0000	3.217	0	0	0
19/08/2009	£ / R 2009/12/14	12.20	Put	Currency Future	114.0000	117.0000	2.632	0	0	0
19/08/2009	£ / R 2009/12/14	11.55	Call	Currency Future	2,102.0000	2,066.0000	(1.713)	0	0	0
19/08/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,823.0000	1,789.0000	(1.865)	0	0	0
19/08/2009	£ / R 2009/12/14	9.90	Call	Currency Future	3,712.0000	3,675.0000	(0.997)	0	0	0
19/08/2009	£ / R 2009/12/14	10.35	Call	Currency Future	3,270.0000	3,232.0000	(1.162)	0	0	0
19/08/2009	£ / R 2009/12/14	11.20	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
19/08/2009	£ / R 2009/12/14	17.20	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0

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19/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	5,975.0000	6,012.0000	0.619	0	0	0
19/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
19/08/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
19/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
19/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,720.0000	6,757.0000	0.551	0	0	0
19/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,174.0000	6,211.0000	0.599	0	0	0
19/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	3,992.0000	4,028.0000	0.902	0	0	0
19/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	4,205.0000	4,168.0000	(0.880)	0	0	0
19/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,295.0000	2,258.0000	(1.612)	0	0	0
19/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	848.0000	822.0000	(3.066)	0	0	0
19/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,527.0000	5,564.0000	0.669	0	0	0
19/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,643.0000	1,608.0000	(2.130)	0	0	0
19/08/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
19/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,189.0000	4,225.0000	0.859	0	0	0
19/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	1,215.0000	1,180.0000	(2.881)	0	0	0
19/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,395.0000	2,425.0000	1.253	0	0	0
19/08/2009	£ / R	2009/12/14	21.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	3,847.0000	3,882.0000	0.910	0	0	0
19/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
19/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	938.0000	911.0000	(2.878)	0	0	0
19/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,677.0000	5,714.0000	0.652	0	0	0
19/08/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,558.0000	3,593.0000	0.984	0	0	0
19/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
19/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	641.0000	618.0000	(3.588)	0	0	0
19/08/2009	£ / R	2009/12/14	12.55	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
19/08/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,761.0000	3,724.0000	(0.984)	0	0	0
19/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,323.0000	6,360.0000	0.585	0	0	0
19/08/2009	£ / R	2009/12/14	21.40	Put	Currency Future	7,815.0000	7,852.0000	0.473	0	0	0
19/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
19/08/2009	£ / R	2009/12/14	21.25	Put	Currency Future	7,666.0000	7,703.0000	0.483	0	0	0
19/08/2009	£ / R	2009/12/14	21.10	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
19/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	39.0000	39.0000	-	0	0	0

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19/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	544.0000	559.0000	2.757	0	0	0
19/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/08/2009	£ / R	2009/12/14	15.55	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	0
19/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	557.0000	538.0000	(3.411)	0	0	0
19/08/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,288.0000	4,324.0000	0.840	0	0	0
19/08/2009	£ / R	2009/12/14	19.40	Put	Currency Future	5,826.0000	5,863.0000	0.635	0	0	0
19/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	688.0000	665.0000	(3.343)	0	0	0
19/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	894.0000	916.0000	2.461	0	0	0
19/08/2009	£ / R	2009/12/14	17.25	Put	Currency Future	3,702.0000	3,737.0000	0.945	0	0	0
19/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,174.0000	2,203.0000	1.334	0	0	0
19/08/2009	£ / R	2009/12/14	13.05	Call	Currency Future	877.0000	851.0000	(2.965)	0	0	0
19/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,586.0000	2,548.0000	(1.469)	0	0	0
19/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,616.0000	7,653.0000	0.486	0	0	0
19/08/2009	£ / R	2009/12/14	19.75	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,129.0000	2,160.0000	1.456	0	0	0
19/08/2009	£ / R	2009/12/14	17.85	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	441.0000	425.0000	(3.628)	0	0	0
19/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	330.0000	342.0000	3.636	0	0	0
19/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,297.0000	5,260.0000	(0.699)	0	0	0
19/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
19/08/2009	£ / R	2009/12/14	21.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,312.0000	8,349.0000	0.445	0	0	0
19/08/2009	£ / R	2009/12/14	21.60	Put	Currency Future	8,014.0000	8,051.0000	0.462	0	0	0
19/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	441.0000	425.0000	(3.628)	0	0	0
19/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
19/08/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,516.0000	7,553.0000	0.492	0	0	0
19/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,551.0000	4,513.0000	(0.835)	0	0	0
19/08/2009	£ / R	2009/12/14	19.55	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	660.0000	679.0000	2.879	0	0	0
19/08/2009	£ / R	2009/12/14	19.40	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	894.0000	916.0000	2.461	0	0	0
19/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	208.0000	200.0000	(3.846)	0	0	0
19/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
19/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	4.0000	4.0000	-	0	0	0

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19/08/2009	£ / R	2009/12/14	15.60	Call	Currency Future	171.0000	163.0000	(4.678)	0	0	0
19/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
19/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	3,564.0000	3,527.0000	(1.038)	0	0	0
19/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	859.0000	881.0000	2.561	0	0	0
19/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	2,391.0000	2,355.0000	(1.506)	0	0	0
19/08/2009	£ / R	2009/12/14	15.20	Call	Currency Future	214.0000	206.0000	(3.738)	0	0	0
19/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	159.0000	162.0000	1.887	0	0	0
19/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	517.0000	532.0000	2.901	0	0	0
19/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,537.0000	2,500.0000	(1.458)	0	0	0
19/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	234.0000	225.0000	(3.846)	0	0	0
19/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	1,862.0000	1,891.0000	1.557	0	0	0
19/08/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,818.0000	1,847.0000	1.595	0	0	0
19/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	181.0000	174.0000	(3.867)	0	0	0
19/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,688.0000	1,716.0000	1.659	0	0	0
19/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	456.0000	440.0000	(3.509)	0	0	0
19/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
19/08/2009	£ / R	2009/12/14	15.10	Call	Currency Future	227.0000	219.0000	(3.524)	0	0	0
19/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
19/08/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,860.0000	3,823.0000	(0.959)	0	0	0
19/08/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,213.0000	8,250.0000	0.451	0	0	0
19/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	539.0000	520.0000	(3.525)	0	0	0
19/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
19/08/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,731.0000	1,760.0000	1.675	0	0	0
19/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,150.0000	2,114.0000	(1.674)	0	0	0
19/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	664.0000	641.0000	(3.464)	0	0	0
19/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,510.0000	3,545.0000	0.997	0	0	0
19/08/2009	£ / R	2009/12/14	9.75	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
19/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,535.0000	4,571.0000	0.794	0	0	0
19/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,041.0000	4,077.0000	0.891	0	0	0
19/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	641.0000	618.0000	(3.588)	0	0	0
19/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	1,468.0000	1,433.0000	(2.384)	0	0	0
19/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,645.0000	1,673.0000	1.702	0	0	0
19/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
19/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
19/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	273.0000	283.0000	3.663	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	576.0000	557.0000	(3.299)	0	0	0
19/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	544.0000	559.0000	2.757	0	0	0
19/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,107.0000	4,069.0000	(0.925)	0	0	0
19/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,306.0000	2,336.0000	1.301	0	0	0
19/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	969.0000	942.0000	(2.786)	0	0	0
19/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	629.0000	647.0000	2.862	0	0	0
19/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	692.0000	711.0000	2.746	0	0	0
19/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	739.0000	714.0000	(3.383)	0	0	0
19/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	153.0000	145.0000	(5.229)	0	0	0
19/08/2009	£ / R	2009/12/14	10.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,123.0000	3,086.0000	(1.185)	0	0	0
19/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
19/08/2009	£ / R	2009/12/14	17.05	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
19/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
19/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	599.0000	617.0000	3.005	0	0	0
19/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,263.0000	8,300.0000	0.448	0	0	0
19/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	19.0000	19.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	487.0000	470.0000	(3.491)	0	0	0
19/08/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,084.0000	2,114.0000	1.440	0	0	0
19/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	442.0000	455.0000	2.941	0	0	0
19/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,515.0000	3,478.0000	(1.053)	0	0	0
19/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,511.0000	1,476.0000	(2.316)	0	0	0
19/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,915.0000	1,880.0000	(1.828)	0	0	0
19/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	596.0000	576.0000	(3.356)	0	0	0
19/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
19/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	757.0000	777.0000	2.642	0	0	0
19/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	791.0000	811.0000	2.528	0	0	0
19/08/2009	£ / R	2009/12/14	17.50	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
19/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,466.0000	7,503.0000	0.496	0	0	0
19/08/2009	£ / R	2009/12/14	14.30	Call	Currency Future	375.0000	361.0000	(3.733)	0	0	0
19/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,466.0000	3,429.0000	(1.068)	0	0	0
19/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,256.0000	1,221.0000	(2.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,878.0000	2,841.0000	(1.286)	0	0	0
19/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	596.0000	576.0000	(3.356)	0	0	0
19/08/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,078.0000	1,102.0000	2.226	0	0	0
19/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,452.0000	4,414.0000	(0.854)	0	0	0
19/08/2009	£ / R	2009/12/14	19.50	Call	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	491.0000	505.0000	2.851	0	0	0
19/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	32.0000	32.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	599.0000	617.0000	3.005	0	0	0
19/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	539.0000	520.0000	(3.525)	0	0	0
19/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	4,009.0000	3,971.0000	(0.948)	0	0	0
19/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	599.0000	617.0000	3.005	0	0	0
19/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	400.0000	385.0000	(3.750)	0	0	0
19/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	688.0000	665.0000	(3.343)	0	0	0
19/08/2009	£ / R	2009/12/14	19.05	Put	Currency Future	5,478.0000	5,515.0000	0.675	0	0	0
19/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	273.0000	283.0000	3.663	0	0	0
19/08/2009	£ / R	2009/12/14	21.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,003.0000	1,026.0000	2.293	0	0	0
19/08/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,944.0000	3,979.0000	0.887	0	0	0
19/08/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,440.0000	2,403.0000	(1.516)	0	0	0
19/08/2009	£ / R	2009/12/14	19.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
19/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	329.0000	317.0000	(3.647)	0	0	0
19/08/2009	£ / R	2009/12/14	11.60	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
19/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	504.0000	486.0000	(3.571)	0	0	0
19/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	596.0000	576.0000	(3.356)	0	0	0
19/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	427.0000	411.0000	(3.747)	0	0	0
19/08/2009	£ / R	2009/12/14	21.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,139.0000	4,176.0000	0.894	0	0	0
19/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	692.0000	711.0000	2.746	0	0	0
19/08/2009	£ / R	2009/12/14	14.85	Call	Currency Future	265.0000	254.0000	(4.151)	0	0	0
19/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	930.0000	952.0000	2.366	0	0	0
19/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	757.0000	777.0000	2.642	0	0	0
19/08/2009	£ / R	2009/12/14	17.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
19/08/2009	£ / R	2009/12/14	11.60	Call	Currency Future	2,054.0000	2,019.0000	(1.704)	0	0	0
19/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	930.0000	952.0000	2.366	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/12/14	15.00	Call	Currency Future	241.0000	232.0000	(3.734)	0	0	0
19/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	471.0000	455.0000	(3.397)	0	0	0
19/08/2009	£ / R	2009/12/14	19.70	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,518.0000	1,545.0000	1.779	0	0	0
19/08/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,915.0000	7,952.0000	0.467	0	0	0
19/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	825.0000	846.0000	2.545	0	0	0
19/08/2009	£ / R	2009/12/14	21.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,223.0000	6,260.0000	0.595	0	0	0
19/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,560.0000	1,588.0000	1.795	0	0	0
19/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	273.0000	262.0000	(4.029)	0	0	0
19/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,926.0000	5,962.0000	0.607	0	0	0
19/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,116.0000	1,140.0000	2.151	0	0	0
19/08/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,124.0000	6,161.0000	0.604	0	0	0
19/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,154.0000	1,179.0000	2.166	0	0	0
19/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	825.0000	846.0000	2.545	0	0	0
19/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	504.0000	486.0000	(3.571)	0	0	0
19/08/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,114.0000	8,151.0000	0.456	0	0	0
19/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	257.0000	247.0000	(3.891)	0	0	0
19/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	491.0000	505.0000	2.851	0	0	0
19/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	309.0000	297.0000	(3.883)	0	0	0
19/08/2009	£ / R	2009/12/14	21.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,262.0000	2,292.0000	1.326	0	0	0
19/08/2009	£ / R	2009/12/14	10.25	Call	Currency Future	3,368.0000	3,330.0000	(1.128)	0	0	0
19/08/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,476.0000	1,503.0000	1.829	0	0	0
19/08/2009	£ / R	2009/12/14	11.70	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
19/08/2009	£ / R	2009/12/14	9.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,312.0000	1,338.0000	1.982	0	0	0
19/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	363.0000	349.0000	(3.857)	0	0	0
19/08/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,927.0000	2,890.0000	(1.264)	0	0	0
19/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	£ / R	2009/12/14	9.25	Call	Currency Future	4,353.0000	4,315.0000	(0.873)	0	0	0
19/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	309.0000	297.0000	(3.883)	0	0	0
19/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	466.0000	480.0000	3.004	0	0	0
19/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	966.0000	989.0000	2.381	0	0	0
19/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	159.0000	151.0000	(5.031)	0	0	0
19/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	5,876.0000	5,913.0000	0.630	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,312.0000	1,338.0000	1.982	0	0	0
19/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,829.0000	2,792.0000	(1.308)	0	0	0
19/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
19/08/2009	£ / R	2009/12/14	14.70	Call	Currency Future	290.0000	279.0000	(3.793)	0	0	0
19/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	413.0000	398.0000	(3.632)	0	0	0
19/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,961.0000	1,926.0000	(1.785)	0	0	0
19/08/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,393.0000	1,420.0000	1.938	0	0	0
19/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
19/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	31.0000	31.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	7,865.0000	7,902.0000	0.470	0	0	0
19/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
19/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	351.0000	338.0000	(3.704)	0	0	0
19/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	33.0000	33.0000	-	0	0	0
19/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	299.0000	288.0000	(3.679)	0	0	0
19/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,869.0000	1,834.0000	(1.873)	0	0	0
19/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,353.0000	1,379.0000	1.922	0	0	0
19/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	713.0000	689.0000	(3.366)	0	0	0
19/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	234.0000	225.0000	(3.846)	0	0	0
19/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,238.0000	4,275.0000	0.873	0	0	0
19/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,688.0000	1,716.0000	1.659	0	0	0
19/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	351.0000	338.0000	(3.704)	0	0	0
19/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	3,895.0000	3,931.0000	0.924	0	0	0
19/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,174.0000	1,144.0000	(2.555)	0	0	0
19/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	177.0000	184.0000	3.955	0	0	0
19/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	969.0000	942.0000	(2.786)	0	0	0
19/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	206.0000	214.0000	3.883	0	0	0
19/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	257.0000	247.0000	(3.891)	0	0	0
19/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,103.0000	1,073.0000	(2.720)	0	0	0
19/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,154.0000	1,179.0000	2.166	0	0	0
19/08/2009	£ / R	2009/12/14	14.25	Call	Currency Future	387.0000	373.0000	(3.618)	0	0	0
19/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,602.0000	1,630.0000	1.748	0	0	0
19/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,040.0000	1,064.0000	2.308	0	0	0
19/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,560.0000	1,588.0000	1.795	0	0	0
19/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,232.0000	1,258.0000	2.110	0	0	0
19/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	249.0000	239.0000	(4.016)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,272.0000	1,298.0000	2.044	0	0	0
19/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	221.0000	212.0000	(4.072)	0	0	0
19/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	427.0000	411.0000	(3.747)	0	0	0
19/08/2009	£ / R 2009/12/14	12.15	Put	Currency Future	108.0000	111.0000	2.778	0	0	0
19/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	930.0000	952.0000	2.366	0	0	0
19/08/2009	£ / R 2009/12/14	9.70	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	12.15	Call	Currency Future	1,555.0000	1,520.0000	(2.251)	0	0	0
19/08/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,910.0000	3,872.0000	(0.972)	0	0	0
19/08/2009	£ / R 2009/12/14	11.15	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
19/08/2009	£ / R 2009/12/14	11.15	Call	Currency Future	2,488.0000	2,451.0000	(1.487)	0	0	0
19/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,774.0000	1,803.0000	1.635	0	0	0
19/08/2009	£ / R 2009/12/14	17.15	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
19/08/2009	£ / R 2009/12/14	17.15	Put	Currency Future	3,606.0000	3,641.0000	0.971	0	0	0
19/08/2009	£ / R 2009/12/14	21.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	19.15	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	£ / R 2009/12/14	21.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
19/08/2009	£ / R 2009/12/14	19.15	Put	Currency Future	5,577.0000	5,614.0000	0.663	0	0	0
19/08/2009	£ / R 2009/12/14	21.15	Put	Currency Future	7,566.0000	7,603.0000	0.489	0	0	0
19/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	471.0000	455.0000	(3.397)	0	0	0
19/08/2009	£ / R 2009/12/14	13.25	Put	Currency Future	418.0000	431.0000	3.110	0	0	0
19/08/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,417.0000	7,454.0000	0.499	0	0	0
19/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	427.0000	411.0000	(3.747)	0	0	0
19/08/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,193.0000	1,218.0000	2.096	0	0	0
19/08/2009	£ / R 2009/12/14	17.45	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
19/08/2009	£ / R 2009/12/14	14.35	Call	Currency Future	363.0000	349.0000	(3.857)	0	0	0
19/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	£ / R 2009/12/14	15.45	Call	Currency Future	186.0000	178.0000	(4.301)	0	0	0
19/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,116.0000	1,140.0000	2.151	0	0	0
19/08/2009	£ / R 2009/12/14	12.85	Put	Currency Future	255.0000	264.0000	3.529	0	0	0
19/08/2009	£ / R 2009/12/14	9.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	14.45	Call	Currency Future	340.0000	327.0000	(3.824)	0	0	0
19/08/2009	£ / R 2009/12/14	13.25	Call	Currency Future	765.0000	740.0000	(3.268)	0	0	0
19/08/2009	£ / R 2009/12/14	17.00	Put	Currency Future	3,462.0000	3,497.0000	1.011	0	0	0
19/08/2009	£ / R 2009/12/14	19.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	12.75	Put	Currency Future	221.0000	230.0000	4.072	0	0	0
19/08/2009	£ / R 2009/12/14	19.00	Call	Currency Future	25.0000	24.0000	(4.000)	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
19/08/2009	£ / R 2009/12/14	21.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,428.0000	5,465.0000	0.682	0	0	0
19/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
19/08/2009	£ / R 2009/12/14	12.75	Call	Currency Future	1,068.0000	1,039.0000	(2.715)	0	0	0
19/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,600.0000	4,563.0000	(0.804)	0	0	0
19/08/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,064.0000	8,101.0000	0.459	0	0	0
19/08/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,002.0000	973.0000	(2.894)	0	0	0
19/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	91.0000	94.0000	3.297	0	0	0
19/08/2009	£ / R 2009/12/14	11.00	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
19/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,614.0000	3,576.0000	(1.051)	0	0	0
19/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	17.0000	17.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	11.00	Call	Currency Future	2,634.0000	2,597.0000	(1.405)	0	0	0
19/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,688.0000	1,653.0000	(2.073)	0	0	0
19/08/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,039.0000	2,069.0000	1.471	0	0	0
19/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	1,138.0000	1,108.0000	(2.636)	0	0	0
19/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	191.0000	199.0000	4.188	0	0	0
19/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
19/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,218.0000	2,247.0000	1.307	0	0	0
19/08/2009	£ / R 2009/12/14	17.65	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
19/08/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,090.0000	4,126.0000	0.880	0	0	0
19/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	2,007.0000	1,972.0000	(1.744)	0	0	0
19/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,075.0000	6,111.0000	0.593	0	0	0
19/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,976.0000	2,939.0000	(1.243)	0	0	0
19/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	30.0000	30.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,959.0000	3,921.0000	(0.960)	0	0	0
19/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	4,156.0000	4,118.0000	(0.914)	0	0	0
19/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	3,172.0000	3,135.0000	(1.166)	0	0	0
19/08/2009	£ / R 2009/12/14	12.45	Put	Currency Future	151.0000	153.0000	1.325	0	0	0
19/08/2009	£ / R 2009/12/14	12.45	Call	Currency Future	1,297.0000	1,263.0000	(2.621)	0	0	0
19/08/2009	£ / R 2009/12/14	11.45	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
19/08/2009	£ / R 2009/12/14	9.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	11.45	Call	Currency Future	2,198.0000	2,162.0000	(1.638)	0	0	0
19/08/2009	£ / R 2009/12/14	10.45	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	£ / R 2009/12/14	14.00	Put	Currency Future	859.0000	881.0000	2.561	0	0	0

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19/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	456.0000	440.0000	(3.509)	0	0	0
19/08/2009	£ / R	2010/03/15			Currency Future	13.8084	13.7722	(0.262)	0.0000	0.0000	62
19/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,906.0000	1,932.0000	1.364	0	0	0
19/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,439.0000	2,403.0000	(1.476)	0	0	0
19/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,572.0000	4,536.0000	(0.787)	0	0	0
19/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	414.0000	404.0000	(2.415)	0	0	0
19/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	81.0000	81.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
19/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
19/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
19/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
19/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,266.0000	8,301.0000	0.423	0	0	0
19/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,394.0000	6,428.0000	0.532	0	0	0
19/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
19/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	973.0000	951.0000	(2.261)	0	0	0
19/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	72.0000	72.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,764.0000	2,792.0000	1.013	0	0	0
19/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
19/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,365.0000	8,400.0000	0.418	0	0	0
19/08/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,329.0000	4,360.0000	0.716	0	0	0
19/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	726.0000	709.0000	(2.342)	0	0	0
19/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,630.0000	2,594.0000	(1.369)	0	0	0
19/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,137.0000	1,158.0000	1.847	0	0	0
19/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,403.0000	3,368.0000	(1.029)	0	0	0
19/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
19/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,501.0000	2,529.0000	1.120	0	0	0
19/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	614.0000	629.0000	2.443	0	0	0
19/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,598.0000	3,563.0000	(0.973)	0	0	0
19/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,673.0000	3,704.0000	0.844	0	0	0
19/08/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,000.0000	1,020.0000	2.000	0	0	0
19/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
19/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	949.0000	927.0000	(2.318)	0	0	0
19/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
19/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,584.0000	1,554.0000	(1.894)	0	0	0

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19/08/2009	£ / R	2010/03/15	14.10	Call	Currency Future	709.0000	692.0000	(2.398)	0	0	0
19/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0
19/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
19/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	640.0000	655.0000	2.344	0	0	0
19/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	389.0000	379.0000	(2.571)	0	0	0
19/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
19/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,822.0000	2,787.0000	(1.240)	0	0	0
19/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,217.0000	8,252.0000	0.426	0	0	0
19/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,738.0000	1,706.0000	(1.841)	0	0	0
19/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	64.0000	64.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
19/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,247.0000	6,281.0000	0.544	0	0	0
19/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	539.0000	552.0000	2.412	0	0	0
19/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,518.0000	5,552.0000	0.616	0	0	0
19/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	645.0000	630.0000	(2.326)	0	0	0
19/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	172.0000	167.0000	(2.907)	0	0	0
19/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,198.0000	6,232.0000	0.549	0	0	0
19/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,670.0000	4,634.0000	(0.771)	0	0	0
19/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	310.0000	301.0000	(2.903)	0	0	0
19/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,858.0000	1,826.0000	(1.722)	0	0	0
19/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
19/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	182.0000	177.0000	(2.747)	0	0	0
19/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,031.0000	2,057.0000	1.280	0	0	0
19/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,167.0000	8,203.0000	0.441	0	0	0
19/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	404.0000	416.0000	2.970	0	0	0
19/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	149.0000	153.0000	2.685	0	0	0
19/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	750.0000	766.0000	2.133	0	0	0
19/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	563.0000	577.0000	2.487	0	0	0
19/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,627.0000	3,658.0000	0.855	0	0	0
19/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,699.0000	1,668.0000	(1.825)	0	0	0
19/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,377.0000	4,342.0000	(0.800)	0	0	0
19/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,469.0000	4,501.0000	0.716	0	0	0
19/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	1,213.0000	1,188.0000	(2.061)	0	0	0

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19/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	37.0000	37.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	967.0000	986.0000	1.965	0	0	0
19/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
19/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	226.0000	232.0000	2.655	0	0	0
19/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,774.0000	2,738.0000	(1.298)	0	0	0
19/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	1,865.0000	1,890.0000	1.340	0	0	0
19/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
19/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,857.0000	5,891.0000	0.581	0	0	0
19/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,843.0000	3,807.0000	(0.937)	0	0	0
19/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	66.0000	66.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	859.0000	839.0000	(2.328)	0	0	0
19/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	1,022.0000	999.0000	(2.250)	0	0	0
19/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,476.0000	7,511.0000	0.468	0	0	0
19/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,052.0000	6,085.0000	0.545	0	0	0
19/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,296.0000	6,330.0000	0.540	0	0	0
19/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	35.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,745.0000	3,709.0000	(0.961)	0	0	0
19/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	1,100.0000	1,077.0000	(2.091)	0	0	0
19/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
19/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,899.0000	1,866.0000	(1.738)	0	0	0
19/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,822.0000	7,857.0000	0.447	0	0	0
19/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,345.0000	6,379.0000	0.536	0	0	0
19/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,870.0000	2,835.0000	(1.220)	0	0	0
19/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	1,155.0000	1,131.0000	(2.078)	0	0	0
19/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	881.0000	860.0000	(2.384)	0	0	0
19/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	423.0000	413.0000	(2.364)	0	0	0
19/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,020.0000	8,055.0000	0.436	0	0	0
19/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,376.0000	4,407.0000	0.708	0	0	0
19/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
19/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	447.0000	459.0000	2.685	0	0	0
19/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	179.0000	184.0000	2.793	0	0	0
19/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
19/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,315.0000	8,351.0000	0.433	0	0	0
19/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,588.0000	2,616.0000	1.082	0	0	0
19/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	131.0000	135.0000	3.053	0	0	0

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19/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
19/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,047.0000	1,025.0000	(2.101)	0	0	0
19/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,940.0000	1,907.0000	(1.701)	0	0	0
19/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
19/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
19/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	722.0000	738.0000	2.216	0	0	0
19/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	190.0000	195.0000	2.632	0	0	0
19/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
19/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,003.0000	6,037.0000	0.566	0	0	0
19/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,817.0000	1,785.0000	(1.761)	0	0	0
19/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
19/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,970.0000	8,005.0000	0.439	0	0	0
19/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,272.0000	1,247.0000	(1.965)	0	0	11,630
19/08/2009	£ / R	2010/03/15	14.00	Call	Currency Future	743.0000	726.0000	(2.288)	0	0	0
19/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	159.0000	163.0000	2.516	0	0	0
19/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,809.0000	5,842.0000	0.568	0	0	0
19/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	538.0000	525.0000	(2.416)	0	0	11,630
19/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	588.0000	603.0000	2.551	0	0	0
19/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	1,127.0000	1,104.0000	(2.041)	0	0	0
19/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,772.0000	7,807.0000	0.450	0	0	0
19/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	1,073.0000	1,050.0000	(2.144)	0	0	0
19/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	290.0000	282.0000	(2.759)	0	0	0
19/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
19/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	902.0000	921.0000	2.106	0	0	0
19/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	515.0000	528.0000	2.524	0	0	0
19/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	871.0000	889.0000	2.067	0	0	0
19/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	469.0000	481.0000	2.559	0	0	0
19/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	779.0000	761.0000	(2.311)	0	0	0
19/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	68.0000	68.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	761.0000	743.0000	(2.365)	0	0	0
19/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	492.0000	504.0000	2.439	0	0	0
19/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	667.0000	682.0000	2.249	0	0	0
19/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,726.0000	2,690.0000	(1.321)	0	0	0
19/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	115.0000	118.0000	2.609	0	0	0
19/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	997.0000	975.0000	(2.207)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
19/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	38.0000	38.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	131.0000	126.0000	(3.817)	0	0	0
19/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	492.0000	480.0000	(2.439)	0	0	0
19/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,550.0000	3,514.0000	(1.014)	0	0	0
19/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,813.0000	3,845.0000	0.839	0	0	0
19/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,024.0000	1,991.0000	(1.630)	0	0	0
19/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,712.0000	5,745.0000	0.578	0	0	0
19/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,967.0000	2,931.0000	(1.213)	0	0	0
19/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	364.0000	375.0000	3.022	0	0	0
19/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,523.0000	4,488.0000	(0.774)	0	0	0
19/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,673.0000	7,708.0000	0.456	0	0	0
19/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
19/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,582.0000	2,546.0000	(1.394)	0	0	0
19/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,696.0000	3,660.0000	(0.974)	0	0	0
19/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	74.0000	74.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,632.0000	2,660.0000	1.064	0	0	0
19/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
19/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	7,723.0000	7,758.0000	0.453	0	0	0
19/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	925.0000	904.0000	(2.270)	0	0	0
19/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
19/08/2009	£ / R	2010/03/15	13.60	Call	Currency Future	903.0000	882.0000	(2.326)	0	0	0
19/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,429.0000	1,452.0000	1.610	0	0	0
19/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	935.0000	953.0000	1.925	0	0	0
19/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,183.0000	1,159.0000	(2.029)	0	0	0
19/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,941.0000	3,905.0000	(0.913)	0	0	0
19/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
19/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,372.0000	2,399.0000	1.138	0	0	0
19/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	33.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,567.0000	5,600.0000	0.593	0	0	0
19/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	217.0000	211.0000	(2.765)	0	0	0
19/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	839.0000	857.0000	2.145	0	0	0
19/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,034.0000	1,054.0000	1.934	0	0	0
19/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	303.0000	295.0000	(2.640)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	779.0000	795.0000	2.054	0	0	0
19/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,660.0000	1,629.0000	(1.867)	0	0	0
19/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,189.0000	4,220.0000	0.740	0	0	0
19/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	692.0000	676.0000	(2.312)	0	0	0
19/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,545.0000	2,572.0000	1.061	0	0	0
19/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
19/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,647.0000	3,612.0000	(0.960)	0	0	0
19/08/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,525.0000	7,560.0000	0.465	0	0	0
19/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	147.0000	142.0000	(3.401)	0	0	0
19/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
19/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
19/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	39.0000	39.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,403.0000	1,375.0000	(1.996)	0	0	0
19/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	331.0000	322.0000	(2.719)	0	0	0
19/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	798.0000	779.0000	(2.381)	0	0	0
19/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	140.0000	144.0000	2.857	0	0	0
19/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,678.0000	2,642.0000	(1.344)	0	0	0
19/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,142.0000	4,174.0000	0.773	0	0	0
19/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,258.0000	3,288.0000	0.921	0	0	0
19/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	36.0000	36.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,236.0000	4,267.0000	0.732	0	0	0
19/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	694.0000	710.0000	2.305	0	0	0
19/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	5,760.0000	5,794.0000	0.590	0	0	0
19/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	70.0000	70.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
19/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,545.0000	1,568.0000	1.489	0	0	0
19/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	5,906.0000	5,939.0000	0.559	0	0	0
19/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	425.0000	437.0000	2.824	0	0	0
19/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,095.0000	4,127.0000	0.781	0	0	0
19/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	817.0000	798.0000	(2.326)	0	0	0
19/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,777.0000	1,746.0000	(1.745)	0	0	0
19/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	338.0000	329.0000	(2.663)	0	0	0
19/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,990.0000	3,954.0000	(0.902)	0	0	0
19/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
19/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,392.0000	1,414.0000	1.580	0	0	0
19/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	809.0000	826.0000	2.101	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
19/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	221.0000	215.0000	(2.715)	0	0	0
19/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	345.0000	355.0000	2.899	0	0	0
19/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	359.0000	350.0000	(2.507)	0	0	0
19/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,423.0000	4,454.0000	0.701	0	0	0
19/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	859.0000	839.0000	(2.328)	0	0	0
19/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,621.0000	4,585.0000	(0.779)	0	0	0
19/08/2009	£ / R	2010/03/15	17.70	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
19/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,048.0000	4,080.0000	0.791	0	0	0
19/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,213.0000	3,243.0000	0.934	0	0	0
19/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,501.0000	3,465.0000	(1.028)	0	0	0
19/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
19/08/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,122.0000	3,152.0000	0.961	0	0	0
19/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,118.0000	8,153.0000	0.431	0	0	0
19/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,575.0000	7,610.0000	0.462	0	0	0
19/08/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,243.0000	2,271.0000	1.248	0	0	0
19/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	503.0000	491.0000	(2.386)	0	0	0
19/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/08/2009	£ / R	2010/03/15	16.70	Call	Currency Future	230.0000	224.0000	(2.609)	0	0	0
19/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
19/08/2009	£ / R	2010/03/15	12.70	Put	Currency Future	295.0000	302.0000	2.373	0	0	0
19/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
19/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
19/08/2009	£ / R	2010/03/15	15.70	Call	Currency Future	352.0000	343.0000	(2.557)	0	0	0
19/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,149.0000	6,183.0000	0.553	0	0	0
19/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	76.0000	76.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,039.0000	4,003.0000	(0.891)	0	0	0
19/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,982.0000	1,949.0000	(1.665)	0	0	0
19/08/2009	£ / R	2010/03/15	19.90	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
19/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	432.0000	421.0000	(2.546)	0	0	0
19/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	34.0000	34.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	189.0000	183.0000	(3.175)	0	0	0
19/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
19/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,892.0000	3,856.0000	(0.925)	0	0	0
19/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	3,720.0000	3,751.0000	0.833	0	0	0
19/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	31.0000	-	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
19/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	7,871.0000	7,906.0000	0.445	0	0	0
19/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,794.0000	3,758.0000	(0.949)	0	0	0
19/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	0
19/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,109.0000	2,075.0000	(1.612)	0	0	0
19/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
19/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	1,947.0000	1,973.0000	1.335	0	0	0
19/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,335.0000	1,309.0000	(1.948)	0	0	0
19/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	406.0000	396.0000	(2.463)	0	0	0
19/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,063.0000	3,028.0000	(1.143)	0	0	0
19/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
19/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	202.0000	207.0000	2.475	0	0	0
19/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	326.0000	336.0000	3.067	0	0	0
19/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,919.0000	2,883.0000	(1.233)	0	0	0
19/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,001.0000	4,033.0000	0.800	0	0	0
19/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
19/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	514.0000	502.0000	(2.335)	0	0	0
19/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	384.0000	395.0000	2.865	0	0	0
19/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,077.0000	3,106.0000	0.942	0	0	0
19/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,615.0000	5,648.0000	0.588	0	0	0
19/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,506.0000	1,529.0000	1.527	0	0	0
19/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	32.0000	32.0000	-	0	0	0
19/08/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,069.0000	8,104.0000	0.434	0	0	0
19/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	235.0000	229.0000	(2.553)	0	0	0
19/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
19/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	101.0000	103.0000	1.980	0	0	0
19/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,015.0000	2,980.0000	(1.161)	0	0	0
19/08/2009	£ / R	2010/03/15	21.85	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	159.0000	155.0000	(2.516)	0	0	0
19/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
19/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,330.0000	2,357.0000	1.159	0	0	0
19/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,282.0000	4,313.0000	0.724	0	0	0
19/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,100.0000	6,134.0000	0.557	0	0	0
19/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,201.0000	2,228.0000	1.227	0	0	0
19/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,535.0000	2,498.0000	(1.460)	0	0	0
19/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
19/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	59.0000	57.0000	(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
19/08/2009	£ / R 2010/03/15	11.65	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
19/08/2009	£ / R 2010/03/15	19.20	Call	Currency Future	79.0000	76.0000	(3.797)	0	0	0
19/08/2009	£ / R 2010/03/15	11.85	Put	Currency Future	108.0000	111.0000	2.778	0	0	0
19/08/2009	£ / R 2010/03/15	11.65	Call	Currency Future	2,250.0000	2,213.0000	(1.644)	0	0	0
19/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	1,824.0000	1,849.0000	1.371	0	0	0
19/08/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,303.0000	1,278.0000	(1.919)	0	0	0
19/08/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,439.0000	1,410.0000	(2.015)	0	0	0
19/08/2009	£ / R 2010/03/15	19.20	Put	Currency Future	5,470.0000	5,503.0000	0.603	0	0	0
19/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	750.0000	766.0000	2.133	0	0	0
19/08/2009	£ / R 2010/03/15	11.85	Call	Currency Future	2,066.0000	2,033.0000	(1.597)	0	0	0
19/08/2009	£ / R 2010/03/15	13.75	Call	Currency Future	838.0000	818.0000	(2.387)	0	0	0
19/08/2009	£ / R 2010/03/15	12.65	Put	Currency Future	280.0000	287.0000	2.500	0	0	0
19/08/2009	£ / R 2010/03/15	21.20	Put	Currency Future	7,426.0000	7,461.0000	0.471	0	0	0
19/08/2009	£ / R 2010/03/15	10.65	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
19/08/2009	£ / R 2010/03/15	9.35	Call	Currency Future	4,474.0000	4,439.0000	(0.782)	0	0	0
19/08/2009	£ / R 2010/03/15	9.40	Call	Currency Future	4,425.0000	4,390.0000	(0.791)	0	0	0
19/08/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,209.0000	3,174.0000	(1.091)	0	0	0
19/08/2009	£ / R 2010/03/15	21.20	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
19/08/2009	£ / R 2010/03/15	21.40	Put	Currency Future	7,624.0000	7,659.0000	0.459	0	0	0
19/08/2009	£ / R 2010/03/15	9.65	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
19/08/2009	£ / R 2010/03/15	17.20	Put	Currency Future	3,580.0000	3,611.0000	0.866	0	0	0
19/08/2009	£ / R 2010/03/15	19.40	Put	Currency Future	5,663.0000	5,697.0000	0.600	0	0	0
19/08/2009	£ / R 2010/03/15	14.65	Call	Currency Future	550.0000	536.0000	(2.545)	0	0	0
19/08/2009	£ / R 2010/03/15	11.40	Call	Currency Future	2,487.0000	2,451.0000	(1.448)	0	0	0
19/08/2009	£ / R 2010/03/15	9.65	Call	Currency Future	4,183.0000	4,148.0000	(0.837)	0	0	0
19/08/2009	£ / R 2010/03/15	10.40	Put	Currency Future	44.0000	44.0000	-	0	0	0
19/08/2009	£ / R 2010/03/15	17.75	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
19/08/2009	£ / R 2010/03/15	10.40	Call	Currency Future	3,452.0000	3,417.0000	(1.014)	0	0	0
19/08/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,167.0000	3,197.0000	0.947	0	0	0
19/08/2009	£ / R 2010/03/15	11.40	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
19/08/2009	£ / R 2010/03/15	16.75	Call	Currency Future	226.0000	219.0000	(3.097)	0	0	0
19/08/2009	£ / R 2010/03/15	12.40	Call	Currency Future	1,622.0000	1,591.0000	(1.911)	0	0	0
19/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
19/08/2009	£ / R 2010/03/15	12.40	Put	Currency Future	214.0000	219.0000	2.336	0	0	0
19/08/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,369.0000	1,340.0000	(2.118)	0	0	0
19/08/2009	£ / R 2010/03/15	15.40	Call	Currency Future	397.0000	387.0000	(2.519)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/03/15	17.90	Call	Currency Future	144.0000	139.0000	(3.472)	0	0	0
19/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	310.0000	318.0000	2.581	0	0	0
19/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
19/08/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,304.0000	3,334.0000	0.908	0	0	0
19/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,115.0000	2,142.0000	1.277	0	0	0
19/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/08/2009	£ / R	2010/03/15	11.75	Put	Currency Future	97.0000	96.0000	(1.031)	0	0	0
19/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	3,767.0000	3,798.0000	0.823	0	0	0
19/08/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,415.0000	2,442.0000	1.118	0	0	0
19/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,156.0000	2,118.0000	(1.763)	0	0	0
19/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	1,989.0000	2,015.0000	1.307	0	0	0
19/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,287.0000	2,314.0000	1.181	0	0	0
19/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	175.0000	170.0000	(2.857)	0	0	0
19/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	213.0000	207.0000	(2.817)	0	0	0
19/08/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,112.0000	3,077.0000	(1.125)	0	0	0
19/08/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,584.0000	1,608.0000	1.515	0	0	0
19/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
19/08/2009	£ / R	2010/03/15	15.90	Call	Currency Future	324.0000	315.0000	(2.778)	0	0	0
19/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	374.0000	364.0000	(2.674)	0	0	0
19/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,242.0000	1,217.0000	(2.013)	0	0	0
19/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,907.0000	3,938.0000	0.793	0	0	0
19/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	141.0000	136.0000	(3.546)	0	0	0
19/08/2009	£ / R	2010/03/15	9.75	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
19/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	208.0000	202.0000	(2.885)	0	0	0
19/08/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,087.0000	4,052.0000	(0.856)	0	0	0
19/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	481.0000	469.0000	(2.495)	0	0	0
19/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,317.0000	1,339.0000	1.670	0	0	0
19/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,623.0000	1,647.0000	1.479	0	0	0
19/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	575.0000	561.0000	(2.435)	0	0	0
19/08/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,350.0000	3,380.0000	0.896	0	0	0
19/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	252.0000	259.0000	2.778	0	0	0
19/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	317.0000	308.0000	(2.839)	0	0	0
19/08/2009	£ / R	2010/03/15	14.75	Call	Currency Future	526.0000	513.0000	(2.471)	0	0	0
19/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,467.0000	1,491.0000	1.636	0	0	0
19/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	345.0000	336.0000	(2.609)	0	0	0
19/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,987.0000	3,016.0000	0.971	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R 2010/03/15	9.55	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
19/08/2009	£ / R 2010/03/15	9.55	Call	Currency Future	4,280.0000	4,245.0000	(0.818)	0	0	0
19/08/2009	£ / R 2010/03/15	10.55	Put	Currency Future	48.0000	48.0000	-	0	0	0
19/08/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,510.0000	1,481.0000	(1.921)	0	0	0
19/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	86.0000	86.0000	-	0	0	0
19/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	2,345.0000	2,308.0000	(1.578)	0	0	0
19/08/2009	£ / R 2010/03/15	10.55	Call	Currency Future	3,306.0000	3,271.0000	(1.059)	0	0	0
19/08/2009	£ / R 2010/03/15	16.55	Call	Currency Future	245.0000	238.0000	(2.857)	0	0	0
19/08/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,458.0000	2,486.0000	1.139	0	0	0
19/08/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,297.0000	2,260.0000	(1.611)	0	0	0
19/08/2009	£ / R 2010/03/15	17.60	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
19/08/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,032.0000	3,061.0000	0.956	0	0	0
19/08/2009	£ / R 2010/03/15	17.60	Put	Currency Future	3,954.0000	3,986.0000	0.809	0	0	0
19/08/2009	£ / R 2010/03/15	11.70	Call	Currency Future	2,203.0000	2,166.0000	(1.680)	0	0	0
19/08/2009	£ / R 2010/03/15	9.60	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
19/08/2009	£ / R 2010/03/15	16.60	Call	Currency Future	240.0000	233.0000	(2.917)	0	0	0
19/08/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,158.0000	2,185.0000	1.251	0	0	0
19/08/2009	£ / R 2010/03/15	15.60	Call	Currency Future	366.0000	357.0000	(2.459)	0	0	0
19/08/2009	£ / R 2010/03/15	11.60	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
19/08/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,474.0000	1,445.0000	(1.967)	0	0	0
19/08/2009	£ / R 2010/03/15	12.60	Put	Currency Future	266.0000	273.0000	2.632	0	0	0
19/08/2009	£ / R 2010/03/15	14.60	Call	Currency Future	563.0000	549.0000	(2.487)	0	0	0
19/08/2009	£ / R 2010/03/15	10.60	Call	Currency Future	3,257.0000	3,222.0000	(1.075)	0	0	0
19/08/2009	£ / R 2010/03/15	10.60	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
19/08/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,354.0000	1,377.0000	1.699	0	0	0
19/08/2009	£ / R 2010/03/15	10.70	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
19/08/2009	£ / R 2010/03/15	10.70	Call	Currency Future	3,160.0000	3,125.0000	(1.108)	0	0	0
19/08/2009	£ / R 2010/03/15	9.70	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
19/08/2009	£ / R 2010/03/15	9.70	Call	Currency Future	4,135.0000	4,100.0000	(0.846)	0	0	0
19/08/2009	£ / R 2010/03/15	9.60	Call	Currency Future	4,231.0000	4,197.0000	(0.804)	0	0	0
19/08/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,280.0000	1,302.0000	1.719	0	0	0
19/08/2009	£ / R 2010/03/15	14.50	Call	Currency Future	589.0000	574.0000	(2.547)	0	0	0
19/08/2009	£ / R 2010/03/15	12.50	Put	Currency Future	239.0000	245.0000	2.510	0	0	0
19/08/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,547.0000	1,517.0000	(1.939)	0	0	0
19/08/2009	£ / R 2010/03/15	15.50	Call	Currency Future	381.0000	372.0000	(2.362)	0	0	0
19/08/2009	£ / R 2010/03/15	16.50	Call	Currency Future	250.0000	243.0000	(2.800)	0	0	0

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19/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,073.0000	2,100.0000	1.302	0	0	0
19/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
19/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,942.0000	2,971.0000	0.986	0	0	0
19/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
19/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,392.0000	2,355.0000	(1.547)	0	0	0
19/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
19/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,355.0000	3,319.0000	(1.073)	0	0	0
19/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
19/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,328.0000	4,293.0000	(0.809)	0	0	0
19/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,860.0000	3,891.0000	0.803	0	0	0
19/08/2009	£ / R	2010/03/15	11.70	Put	Currency Future	94.0000	93.0000	(1.064)	0	0	0
19/08/2009	£ / R	2010/06/14			Currency Future	14.0128	13.9789	(0.242)	0.0000	0.0000	0
19/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,437.0000	2,461.0000	0.985	0	0	0
19/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	676.0000	689.0000	1.923	0	0	0
19/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	810.0000	824.0000	1.728	0	0	0
19/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,525.0000	7,556.0000	0.412	0	0	0
19/08/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,539.0000	4,506.0000	(0.727)	0	0	0
19/08/2009	£ / R	2010/06/14	20.05	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
19/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,458.0000	2,427.0000	(1.261)	0	0	0
19/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	261.0000	256.0000	(1.916)	0	0	0
19/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	54.0000	54.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
19/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
19/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,340.0000	1,318.0000	(1.642)	0	0	0
19/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
19/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,199.0000	4,227.0000	0.667	0	0	0
19/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,573.0000	3,540.0000	(0.924)	0	0	0
19/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,378.0000	3,345.0000	(0.977)	0	0	0
19/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	500.0000	490.0000	(2.000)	0	0	0
19/08/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,048.0000	1,065.0000	1.622	0	0	0
19/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,123.0000	1,103.0000	(1.781)	0	0	0
19/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,866.0000	3,833.0000	(0.854)	0	0	0
19/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
19/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	577.0000	589.0000	2.080	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
19/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	144.0000	140.0000	(2.778)	0	0	0
19/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
19/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	702.0000	715.0000	1.852	0	0	0
19/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	145.0000	148.0000	2.069	0	0	0
19/08/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,012.0000	8,043.0000	0.387	0	0	0
19/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,239.0000	1,218.0000	(1.695)	0	0	0
19/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,903.0000	2,872.0000	(1.068)	0	0	0
19/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,635.0000	4,603.0000	(0.690)	0	0	0
19/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,510.0000	1,484.0000	(1.722)	0	0	0
19/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	908.0000	891.0000	(1.872)	0	0	0
19/08/2009	£ / R	2010/06/14	11.20	Put	Currency Future	90.0000	93.0000	3.333	0	0	0
19/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
19/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,678.0000	1,651.0000	(1.609)	0	0	0
19/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,135.0000	3,102.0000	(1.053)	0	0	0
19/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
19/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,303.0000	8,335.0000	0.385	0	0	0
19/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,202.0000	2,173.0000	(1.317)	0	0	0
19/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
19/08/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,255.0000	8,286.0000	0.376	0	0	0
19/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,183.0000	3,150.0000	(1.037)	0	0	0
19/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	642.0000	630.0000	(1.869)	0	0	0
19/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,244.0000	2,213.0000	(1.381)	0	0	0
19/08/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,786.0000	3,814.0000	0.740	0	0	0
19/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,633.0000	2,603.0000	(1.139)	0	0	0
19/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,478.0000	1,455.0000	(1.556)	0	0	0
19/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	448.0000	455.0000	1.563	0	0	0
19/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	299.0000	292.0000	(2.341)	0	0	12,265
19/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,067.0000	2,089.0000	1.064	0	0	0
19/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,086.0000	3,056.0000	(0.972)	0	0	0
19/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,081.0000	6,111.0000	0.493	0	0	0
19/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,820.0000	1,792.0000	(1.538)	0	0	0
19/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,018.0000	1,000.0000	(1.768)	0	0	0
19/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	626.0000	638.0000	1.917	0	0	0
19/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
19/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,191.0000	1,171.0000	(1.679)	0	0	0
19/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	677.0000	664.0000	(1.920)	0	0	0
19/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,901.0000	2,926.0000	0.862	0	0	0
19/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,176.0000	6,206.0000	0.486	0	0	0
19/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	0
19/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	956.0000	971.0000	1.569	0	0	0
19/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,707.0000	4,735.0000	0.595	0	0	0
19/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	500.0000	490.0000	(2.000)	0	0	0
19/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,145.0000	1,162.0000	1.485	0	0	0
19/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	728.0000	742.0000	1.923	0	0	0
19/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,714.0000	1,735.0000	1.225	0	0	0
19/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	132.0000	136.0000	3.030	0	0	0
19/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
19/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
19/08/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,114.0000	6,081.0000	(0.540)	0	0	0
19/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	891.0000	874.0000	(1.908)	0	0	0
19/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
19/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	220.0000	214.0000	(2.727)	0	0	0
19/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	321.0000	327.0000	1.869	0	0	0
19/08/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,421.0000	1,399.0000	(1.548)	0	0	0
19/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,793.0000	5,823.0000	0.518	0	0	0
19/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
19/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,178.0000	1,196.0000	1.528	0	0	0
19/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	159.0000	162.0000	1.887	0	0	0
19/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,889.0000	5,919.0000	0.509	0	0	0
19/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,288.0000	1,267.0000	(1.630)	0	0	0
19/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	190.0000	194.0000	2.105	0	0	0
19/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
19/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	483.0000	473.0000	(2.070)	0	0	0
19/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	509.0000	520.0000	2.161	0	0	0
19/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,045.0000	2,016.0000	(1.418)	0	0	0
19/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	414.0000	404.0000	(2.415)	0	0	0
19/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,188.0000	2,211.0000	1.051	0	0	0
19/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	810.0000	824.0000	1.728	0	0	0
19/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,062.0000	4,029.0000	(0.812)	0	0	0
19/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	961.0000	944.0000	(1.769)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	345.0000	337.0000	(2.319)	0	0	0
19/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,545.0000	2,515.0000	(1.179)	0	0	0
19/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,319.0000	6,350.0000	0.491	0	0	0
19/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,893.0000	1,865.0000	(1.479)	0	0	0
19/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,372.0000	2,341.0000	(1.307)	0	0	0
19/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	334.0000	326.0000	(2.395)	0	0	0
19/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	365.0000	372.0000	1.918	0	0	0
19/08/2009	£ / R	2010/06/14	13.65	Put	Currency Future	782.0000	796.0000	1.790	0	0	0
19/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,263.0000	1,242.0000	(1.663)	0	0	12,265
19/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,382.0000	3,408.0000	0.769	0	0	0
19/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	232.0000	237.0000	2.155	0	0	0
19/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	580.0000	568.0000	(2.069)	0	0	0
19/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,251.0000	4,220.0000	(0.729)	0	0	0
19/08/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,109.0000	8,140.0000	0.382	0	0	0
19/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,471.0000	3,498.0000	0.778	0	0	0
19/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,038.0000	1,020.0000	(1.734)	0	0	0
19/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,830.0000	1,851.0000	1.148	0	0	0
19/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	896.0000	911.0000	1.674	0	0	0
19/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,602.0000	5,632.0000	0.536	0	0	0
19/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,521.0000	2,544.0000	0.912	0	0	0
19/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
19/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	554.0000	566.0000	2.166	0	0	0
19/08/2009	£ / R	2010/06/14	12.50	Put	Currency Future	307.0000	313.0000	1.954	0	0	0
19/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	290.0000	284.0000	(2.069)	0	0	0
19/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	980.0000	962.0000	(1.837)	0	0	0
19/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	273.0000	267.0000	(2.198)	0	0	0
19/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	210.0000	205.0000	(2.381)	0	0	0
19/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	465.0000	476.0000	2.366	0	0	0
19/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,059.0000	1,040.0000	(1.794)	0	0	0
19/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	293.0000	299.0000	2.048	0	0	0
19/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
19/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
19/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,367.0000	1,345.0000	(1.609)	0	0	0
19/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	827.0000	811.0000	(1.935)	0	0	0
19/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,703.0000	6,733.0000	0.448	0	0	0
19/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	874.0000	858.0000	(1.831)	0	0	0

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19/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	525.0000	514.0000	(2.095)	0	0	0
19/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,847.0000	4,876.0000	0.598	0	0	0
19/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,123.0000	1,103.0000	(1.781)	0	0	0
19/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,475.0000	3,442.0000	(0.950)	0	0	0
19/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	651.0000	663.0000	1.843	0	0	0
19/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
19/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,784.0000	1,756.0000	(1.570)	0	0	0
19/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,719.0000	7,750.0000	0.402	0	0	0
19/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,314.0000	1,332.0000	1.370	0	0	0
19/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,312.0000	2,335.0000	0.995	0	0	0
19/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	551.0000	540.0000	(1.996)	0	0	0
19/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	926.0000	941.0000	1.620	0	0	0
19/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,437.0000	2,461.0000	0.985	0	0	0
19/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,145.0000	1,125.0000	(1.747)	0	0	0
19/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
19/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,270.0000	5,300.0000	0.569	0	0	0
19/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	134.0000	131.0000	(2.239)	0	0	0
19/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,419.0000	5,386.0000	(0.609)	0	0	0
19/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,427.0000	3,394.0000	(0.963)	0	0	0
19/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	280.0000	286.0000	2.143	0	0	0
19/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,080.0000	1,097.0000	1.574	0	0	0
19/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
19/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	350.0000	356.0000	1.714	0	0	0
19/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,215.0000	1,194.0000	(1.728)	0	0	0
19/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,964.0000	3,931.0000	(0.832)	0	0	0
19/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
19/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
19/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	86.0000	89.0000	3.488	0	0	0
19/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,698.0000	5,728.0000	0.527	0	0	0
19/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	126.0000	130.0000	3.175	0	0	0
19/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,987.0000	2,009.0000	1.107	0	0	0
19/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,937.0000	5,967.0000	0.505	0	0	0
19/08/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,865.0000	5,832.0000	(0.563)	0	0	0
19/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	516.0000	506.0000	(1.938)	0	0	0
19/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
19/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,490.0000	4,458.0000	(0.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	139.0000	142.0000	2.158	0	0	0
19/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,614.0000	4,642.0000	0.607	0	0	0
19/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,212.0000	1,229.0000	1.403	0	0	0
19/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,281.0000	3,248.0000	(1.006)	0	0	0
19/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,817.0000	7,848.0000	0.397	0	0	0
19/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	956.0000	971.0000	1.569	0	0	0
19/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
19/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,038.0000	1,020.0000	(1.734)	0	0	0
19/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,524.0000	3,491.0000	(0.936)	0	0	0
19/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,562.0000	2,586.0000	0.937	0	0	0
19/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	64.0000	65.0000	1.563	0	0	0
19/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	227.0000	221.0000	(2.643)	0	0	0
19/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	183.0000	178.0000	(2.732)	0	0	0
19/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	150.0000	146.0000	(2.667)	0	0	0
19/08/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,394.0000	4,362.0000	(0.728)	0	0	0
19/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,018.0000	1,000.0000	(1.768)	0	0	0
19/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
19/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,501.0000	2,471.0000	(1.200)	0	0	0
19/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,249.0000	3,275.0000	0.800	0	0	0
19/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
19/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	943.0000	926.0000	(1.803)	0	0	0
19/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,865.0000	7,897.0000	0.407	0	0	0
19/08/2009	£ / R	2010/06/14	9.65	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
19/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,353.0000	2,377.0000	1.020	0	0	0
19/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	542.0000	531.0000	(2.030)	0	0	0
19/08/2009	£ / R	2010/06/14	13.60	Put	Currency Future	755.0000	769.0000	1.854	0	0	0
19/08/2009	£ / R	2010/06/14	9.55	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
19/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
19/08/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,060.0000	4,088.0000	0.690	0	0	0
19/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,948.0000	2,918.0000	(1.018)	0	0	0
19/08/2009	£ / R	2010/06/14	17.85	Call	Currency Future	269.0000	263.0000	(2.230)	0	0	0
19/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,800.0000	4,829.0000	0.604	0	0	0
19/08/2009	£ / R	2010/06/14	13.60	Call	Currency Future	1,168.0000	1,148.0000	(1.712)	0	0	0
19/08/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,291.0000	4,318.0000	0.629	0	0	0
19/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	475.0000	464.0000	(2.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	600.0000	588.0000	(2.000)	0	0	0
19/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
19/08/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,713.0000	1,685.0000	(1.635)	0	0	0
19/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,106.0000	4,134.0000	0.682	0	0	0
19/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	560.0000	549.0000	(1.964)	0	0	0
19/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,589.0000	2,559.0000	(1.159)	0	0	0
19/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,033.0000	6,063.0000	0.497	0	0	0
19/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,877.0000	3,905.0000	0.722	0	0	0
19/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,017.0000	1,033.0000	1.573	0	0	0
19/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	148.0000	144.0000	(2.703)	0	0	0
19/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,678.0000	2,647.0000	(1.158)	0	0	0
19/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,272.0000	6,302.0000	0.478	0	0	0
19/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,101.0000	1,082.0000	(1.726)	0	0	0
19/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	362.0000	354.0000	(2.210)	0	0	0
19/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	249.0000	243.0000	(2.410)	0	0	0
19/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	126.0000	122.0000	(3.175)	0	0	0
19/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,856.0000	1,828.0000	(1.509)	0	0	0
19/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
19/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,463.0000	6,493.0000	0.464	0	0	0
19/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	7,914.0000	7,946.0000	0.404	0	0	0
19/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,229.0000	2,252.0000	1.032	0	0	0
19/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	115.0000	118.0000	2.609	0	0	0
19/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,336.0000	4,364.0000	0.646	0	0	0
19/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
19/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	5,985.0000	6,015.0000	0.501	0	0	0
19/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	210.0000	215.0000	2.381	0	0	0
19/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	3,969.0000	3,996.0000	0.680	0	0	0
19/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	926.0000	941.0000	1.620	0	0	0
19/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,622.0000	7,653.0000	0.407	0	0	0
19/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
19/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,817.0000	3,784.0000	(0.865)	0	0	0
19/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	925.0000	908.0000	(1.838)	0	0	0
19/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,401.0000	8,432.0000	0.369	0	0	0
19/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
19/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,148.0000	2,170.0000	1.024	0	0	0
19/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	838.0000	853.0000	1.790	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	400.0000	391.0000	(2.250)	0	0	0
19/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,384.0000	1,403.0000	1.373	0	0	0
19/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,622.0000	3,589.0000	(0.911)	0	0	0
19/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,857.0000	2,827.0000	(1.050)	0	0	0
19/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	533.0000	523.0000	(1.876)	0	0	0
19/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	797.0000	782.0000	(1.882)	0	0	0
19/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,367.0000	6,397.0000	0.471	0	0	0
19/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,271.0000	2,294.0000	1.013	0	0	0
19/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,113.0000	1,129.0000	1.438	0	0	0
19/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	56.0000	56.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,610.0000	1,583.0000	(1.677)	0	0	0
19/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,987.0000	3,012.0000	0.837	0	0	0
19/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
19/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,587.0000	4,554.0000	(0.719)	0	0	0
19/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
19/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,491.0000	1,511.0000	1.341	0	0	0
19/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,606.0000	3,632.0000	0.721	0	0	0
19/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
19/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	243.0000	249.0000	2.469	0	0	0
19/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,769.0000	3,735.0000	(0.902)	0	0	0
19/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	234.0000	228.0000	(2.564)	0	0	0
19/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	2,006.0000	1,977.0000	(1.446)	0	0	0
19/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,567.0000	4,596.0000	0.635	0	0	0
19/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	213.0000	208.0000	(2.347)	0	0	0
19/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	281.0000	275.0000	(2.135)	0	0	0
19/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	142.0000	138.0000	(2.817)	0	0	0
19/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	241.0000	236.0000	(2.075)	0	0	0
19/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	999.0000	981.0000	(1.802)	0	0	0
19/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	95.0000	98.0000	3.158	0	0	0
19/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,671.0000	3,638.0000	(0.899)	0	0	0
19/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	230.0000	225.0000	(2.174)	0	0	0
19/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,676.0000	1,697.0000	1.253	0	0	0
19/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
19/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,429.0000	4,457.0000	0.632	0	0	0
19/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	986.0000	1,002.0000	1.623	0	0	0
19/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,224.0000	6,254.0000	0.482	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
19/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	318.0000	311.0000	(2.201)	0	0	0
19/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,869.0000	1,890.0000	1.124	0	0	0
19/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,123.0000	2,094.0000	(1.366)	0	0	0
19/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,232.0000	3,199.0000	(1.021)	0	0	0
19/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
19/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,722.0000	2,692.0000	(1.102)	0	0	0
19/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,730.0000	2,754.0000	0.879	0	0	0
19/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	631.0000	619.0000	(1.902)	0	0	0
19/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
19/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
19/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	55.0000	55.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
19/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	443.0000	433.0000	(2.257)	0	0	0
19/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	381.0000	387.0000	1.575	0	0	0
19/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,329.0000	2,298.0000	(1.331)	0	0	0
19/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	380.0000	372.0000	(2.105)	0	0	0
19/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,908.0000	1,929.0000	1.101	0	0	0
19/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	689.0000	676.0000	(1.887)	0	0	0
19/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,994.0000	2,964.0000	(1.002)	0	0	0
19/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,080.0000	1,060.0000	(1.852)	0	0	0
19/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	5,841.0000	5,871.0000	0.514	0	0	0
19/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
19/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,118.0000	3,143.0000	0.802	0	0	0
19/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,812.0000	2,782.0000	(1.067)	0	0	0
19/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	397.0000	404.0000	1.763	0	0	0
19/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	451.0000	441.0000	(2.217)	0	0	0
19/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	867.0000	882.0000	1.730	0	0	0
19/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	7,768.0000	7,799.0000	0.399	0	0	0
19/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,516.0000	3,542.0000	0.739	0	0	0
19/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	7,963.0000	7,994.0000	0.389	0	0	0
19/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	277.0000	271.0000	(2.166)	0	0	0
19/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	128.0000	124.0000	(3.125)	0	0	0
19/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,314.0000	1,292.0000	(1.674)	0	0	0
19/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,688.0000	2,712.0000	0.893	0	0	0
19/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,394.0000	1,371.0000	(1.650)	0	0	0
19/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,204.0000	4,172.0000	(0.761)	0	0	0
19/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,476.0000	7,507.0000	0.415	0	0	0
19/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
19/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	166.0000	169.0000	1.807	0	0	0
19/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
19/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,158.0000	8,189.0000	0.380	0	0	0
19/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
19/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,084.0000	2,055.0000	(1.392)	0	0	0
19/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	329.0000	321.0000	(2.432)	0	0	0
19/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	53.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	459.0000	449.0000	(2.179)	0	0	0
19/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,915.0000	3,882.0000	(0.843)	0	0	0
19/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,678.0000	1,651.0000	(1.609)	0	0	0
19/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	145.0000	148.0000	2.069	0	0	0
19/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
19/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,646.0000	2,670.0000	0.907	0	0	0
19/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,014.0000	4,042.0000	0.698	0	0	0
19/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,555.0000	5,585.0000	0.540	0	0	0
19/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	531.0000	543.0000	2.260	0	0	0
19/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,378.0000	3,345.0000	(0.977)	0	0	0
19/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,395.0000	2,419.0000	1.002	0	0	0
19/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,031.0000	3,056.0000	0.825	0	0	0
19/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
19/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	508.0000	498.0000	(1.969)	0	0	0
19/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,347.0000	4,315.0000	(0.736)	0	0	0
19/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,152.0000	4,180.0000	0.674	0	0	0
19/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	467.0000	456.0000	(2.355)	0	0	0
19/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,830.0000	1,851.0000	1.148	0	0	0
19/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	265.0000	259.0000	(2.264)	0	0	0
19/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,604.0000	2,627.0000	0.883	0	0	0
19/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	642.0000	630.0000	(1.869)	0	0	0
19/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
19/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
19/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,923.0000	3,950.0000	0.688	0	0	0
19/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,060.0000	8,092.0000	0.397	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	365.0000	372.0000	1.918	0	0	0
19/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	63.0000	63.0000	-	0	0	0
19/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	286.0000	279.0000	(2.448)	0	0	0
19/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,129.0000	6,159.0000	0.489	0	0	0
19/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
19/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,748.0000	1,720.0000	(1.602)	0	0	0
19/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
19/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	393.0000	385.0000	(2.036)	0	0	0
19/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
19/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,458.0000	2,427.0000	(1.261)	0	0	0
19/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	335.0000	341.0000	1.791	0	0	0
19/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,415.0000	6,445.0000	0.468	0	0	0
19/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	245.0000	239.0000	(2.449)	0	0	0
19/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
19/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,352.0000	8,383.0000	0.371	0	0	0
19/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,383.0000	4,411.0000	0.639	0	0	0
19/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,745.0000	5,775.0000	0.522	0	0	0
19/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	858.0000	842.0000	(1.865)	0	0	0
19/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	601.0000	613.0000	1.997	0	0	0
19/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
19/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,670.0000	7,702.0000	0.417	0	0	0
19/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,245.0000	1,263.0000	1.446	0	0	0
19/08/2009	£ / R	2010/06/14	15.30	Call	Currency Future	621.0000	608.0000	(2.093)	0	0	0
19/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	754.0000	740.0000	(1.857)	0	0	0
19/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,651.0000	3,678.0000	0.740	0	0	0
19/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,832.0000	3,859.0000	0.705	0	0	0
19/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	255.0000	261.0000	2.353	0	0	0
19/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	313.0000	306.0000	(2.236)	0	0	0
19/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	323.0000	316.0000	(2.167)	0	0	0
19/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,815.0000	2,840.0000	0.888	0	0	0
19/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	435.0000	426.0000	(2.069)	0	0	0
19/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,561.0000	3,587.0000	0.730	0	0	0
19/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,206.0000	8,237.0000	0.378	0	0	0
19/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	309.0000	302.0000	(2.265)	0	0	0
19/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,968.0000	1,939.0000	(1.474)	0	0	0
19/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,245.0000	4,272.0000	0.636	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
19/08/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,696.0000	3,723.0000	0.731	0	0	0
19/08/2009	£ / R 2010/06/14	16.35	Put	Currency Future	2,773.0000	2,797.0000	0.865	0	0	0
19/08/2009	£ / R 2010/06/14	18.00	Call	Currency Future	257.0000	251.0000	(2.335)	0	0	0
19/08/2009	£ / R 2010/06/14	16.40	Call	Currency Future	428.0000	419.0000	(2.103)	0	0	0
19/08/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,521.0000	4,549.0000	0.619	0	0	0
19/08/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,930.0000	1,902.0000	(1.451)	0	0	0
19/08/2009	£ / R 2010/06/14	12.35	Put	Currency Future	268.0000	273.0000	1.866	0	0	0
19/08/2009	£ / R 2010/06/14	15.35	Put	Currency Future	1,947.0000	1,969.0000	1.130	0	0	0
19/08/2009	£ / R 2010/06/14	9.35	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
19/08/2009	£ / R 2010/06/14	12.85	Put	Currency Future	413.0000	420.0000	1.695	0	0	0
19/08/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,767.0000	2,737.0000	(1.084)	0	0	0
19/08/2009	£ / R 2010/06/14	15.35	Call	Currency Future	610.0000	598.0000	(1.967)	0	0	0
19/08/2009	£ / R 2010/06/14	11.35	Put	Currency Future	104.0000	108.0000	3.846	0	0	0
19/08/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,576.0000	1,549.0000	(1.713)	0	0	0
19/08/2009	£ / R 2010/06/14	9.60	Call	Currency Future	4,442.0000	4,410.0000	(0.720)	0	0	0
19/08/2009	£ / R 2010/06/14	17.55	Call	Currency Future	295.0000	288.0000	(2.373)	0	0	0
19/08/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,338.0000	3,364.0000	0.779	0	0	0
19/08/2009	£ / R 2010/06/14	9.60	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
19/08/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,684.0000	4,651.0000	(0.705)	0	0	0
19/08/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,475.0000	4,503.0000	0.626	0	0	0
19/08/2009	£ / R 2010/06/14	10.35	Put	Currency Future	57.0000	57.0000	-	0	0	0
19/08/2009	£ / R 2010/06/14	18.25	Call	Currency Future	238.0000	232.0000	(2.521)	0	0	0
19/08/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,720.0000	3,686.0000	(0.914)	0	0	0
19/08/2009	£ / R 2010/06/14	11.75	Put	Currency Future	152.0000	155.0000	1.974	0	0	0
19/08/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,415.0000	2,384.0000	(1.284)	0	0	0
19/08/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,644.0000	1,616.0000	(1.703)	0	0	0
19/08/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,329.0000	3,296.0000	(0.991)	0	0	0
19/08/2009	£ / R 2010/06/14	17.00	Call	Currency Future	350.0000	343.0000	(2.000)	0	0	0
19/08/2009	£ / R 2010/06/14	10.75	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
19/08/2009	£ / R 2010/06/14	16.00	Call	Currency Future	492.0000	481.0000	(2.236)	0	0	0
19/08/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,479.0000	2,502.0000	0.928	0	0	0
19/08/2009	£ / R 2010/06/14	9.75	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
19/08/2009	£ / R 2010/06/14	9.75	Call	Currency Future	4,299.0000	4,267.0000	(0.744)	0	0	0
19/08/2009	£ / R 2010/06/14	12.05	Call	Currency Future	2,162.0000	2,133.0000	(1.341)	0	0	0
19/08/2009	£ / R 2010/06/14	13.05	Put	Currency Future	487.0000	498.0000	2.259	0	0	0
19/08/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,450.0000	1,427.0000	(1.586)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	570.0000	559.0000	(1.930)	0	0	0
19/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,013.0000	3,980.0000	(0.822)	0	0	0
19/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,040.0000	3,010.0000	(0.987)	0	0	0
19/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
19/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
19/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	200.0000	204.0000	2.000	0	0	0
19/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,107.0000	2,130.0000	1.092	0	0	0
19/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,660.0000	4,689.0000	0.622	0	0	0
19/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	407.0000	398.0000	(2.211)	0	0	0
19/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	216.0000	211.0000	(2.315)	0	0	0
19/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,944.0000	2,969.0000	0.849	0	0	0
19/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,753.0000	4,782.0000	0.610	0	0	0
19/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	223.0000	218.0000	(2.242)	0	0	0
19/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	304.0000	297.0000	(2.303)	0	0	0
19/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,287.0000	2,256.0000	(1.355)	0	0	0
19/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
19/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,157.0000	4,125.0000	(0.770)	0	0	0
19/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	174.0000	177.0000	1.724	0	0	0
19/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,543.0000	1,516.0000	(1.750)	0	0	0
19/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	430.0000	438.0000	1.860	0	0	0
19/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,741.0000	3,768.0000	0.722	0	0	0
19/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
19/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,135.0000	3,102.0000	(1.053)	0	0	0
19/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
19/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,109.0000	4,078.0000	(0.754)	0	0	0
19/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,244.0000	2,213.0000	(1.381)	0	0	0
19/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
19/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	448.0000	455.0000	1.563	0	0	0
19/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,858.0000	2,883.0000	0.875	0	0	0
19/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	421.0000	411.0000	(2.375)	0	0	0
19/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,027.0000	2,049.0000	1.085	0	0	0
19/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,510.0000	1,484.0000	(1.722)	0	0	0
19/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	589.0000	578.0000	(1.868)	0	0	0
19/08/2009	€ / R	2009/09/14			Currency Future	11.4223	11.4968	0.652	0.0000	0.0000	21,081
19/08/2009	€ / R	2009/09/14	9.50	Call	Currency Future	1,926.0000	2,000.0000	3.842	0	0	0

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19/08/2009	€ / R	2009/09/14	12.95	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
19/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,498.0000	1,424.0000	(4.940)	0	0	0
19/08/2009	€ / R	2009/09/14	9.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	€ / R	2009/09/14	17.65	Put	Currency Future	6,228.0000	6,154.0000	(1.188)	0	0	0
19/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
19/08/2009	€ / R	2009/09/14	12.60	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
19/08/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,841.0000	1,767.0000	(4.020)	0	0	0
19/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	789.0000	721.0000	(8.619)	0	0	0
19/08/2009	€ / R	2009/09/14	13.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
19/08/2009	€ / R	2009/09/14	11.85	Call	Currency Future	103.0000	116.0000	12.621	0	0	0
19/08/2009	€ / R	2009/09/14	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	10.55	Put	Currency Future	29.0000	23.0000	(20.690)	0	0	0
19/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,498.0000	1,424.0000	(4.940)	0	0	0
19/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
19/08/2009	€ / R	2009/09/14	7.20	Call	Currency Future	4,222.0000	4,297.0000	1.776	0	0	0
19/08/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,384.0000	2,310.0000	(3.104)	0	0	0
19/08/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,113.0000	1,041.0000	(6.469)	0	0	0
19/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
19/08/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,038.0000	1,964.0000	(3.631)	0	0	0
19/08/2009	€ / R	2009/09/14	11.85	Put	Currency Future	531.0000	469.0000	(11.676)	0	0	0
19/08/2009	€ / R	2009/09/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	19.05	Put	Currency Future	7,628.0000	7,553.0000	(0.983)	0	0	0
19/08/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	13.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,400.0000	1,327.0000	(5.214)	0	0	0
19/08/2009	€ / R	2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	10.65	Put	Currency Future	37.0000	30.0000	(18.919)	0	0	0
19/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
19/08/2009	€ / R	2009/09/14	11.70	Put	Currency Future	413.0000	356.0000	(13.801)	0	0	0
19/08/2009	€ / R	2009/09/14	12.35	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
19/08/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,179.0000	4,104.0000	(1.795)	0	0	0
19/08/2009	€ / R	2009/09/14	19.20	Put	Currency Future	7,778.0000	7,703.0000	(0.964)	0	0	0
19/08/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,922.0000	2,997.0000	2.567	0	0	0
19/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	20.0000	21.0000	5.000	0	0	0

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19/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
19/08/2009	€ / R	2009/09/14	9.20	Call	Currency Future	2,224.0000	2,298.0000	3.327	0	0	0
19/08/2009	€ / R	2009/09/14	17.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
19/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,682.0000	2,608.0000	(2.759)	0	0	0
19/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	11.45	Put	Currency Future	242.0000	203.0000	(16.116)	0	0	0
19/08/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,989.0000	1,915.0000	(3.720)	0	0	0
19/08/2009	€ / R	2009/09/14	17.55	Put	Currency Future	6,128.0000	6,054.0000	(1.208)	0	0	0
19/08/2009	€ / R	2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	10.55	Call	Currency Future	901.0000	970.0000	7.658	0	0	0
19/08/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,546.0000	1,473.0000	(4.722)	0	0	0
19/08/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,304.0000	1,231.0000	(5.598)	0	0	0
19/08/2009	€ / R	2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	15.65	Put	Currency Future	4,229.0000	4,154.0000	(1.773)	0	0	0
19/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
19/08/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,208.0000	1,136.0000	(5.960)	0	0	0
19/08/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,939.0000	1,865.0000	(3.816)	0	0	0
19/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
19/08/2009	€ / R	2009/09/14	10.70	Call	Currency Future	765.0000	831.0000	8.627	0	0	0
19/08/2009	€ / R	2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	15.20	Put	Currency Future	3,779.0000	3,705.0000	(1.958)	0	0	0
19/08/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,693.0000	1,619.0000	(4.371)	0	0	0
19/08/2009	€ / R	2009/09/14	14.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	19.40	Put	Currency Future	7,978.0000	7,903.0000	(0.940)	0	0	0
19/08/2009	€ / R	2009/09/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,890.0000	1,816.0000	(3.915)	0	0	0
19/08/2009	€ / R	2009/09/14	13.25	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
19/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	214.0000	250.0000	16.822	0	0	0
19/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,449.0000	1,376.0000	(5.038)	0	0	0
19/08/2009	€ / R	2009/09/14	10.70	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
19/08/2009	€ / R	2009/09/14	8.60	Call	Currency Future	2,823.0000	2,897.0000	2.621	0	0	0
19/08/2009	€ / R	2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	9.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
19/08/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,081.0000	3,006.0000	(2.434)	0	0	0

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19/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,222.0000	3,297.0000	2.328	0	0	0
19/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
19/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	972.0000	901.0000	(7.305)	0	0	0
19/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,827.0000	1,901.0000	4.050	0	0	0
19/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,778.0000	5,704.0000	(1.281)	0	0	0
19/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,872.0000	3,947.0000	1.937	0	0	0
19/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,981.0000	2,906.0000	(2.516)	0	0	0
19/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,989.0000	1,915.0000	(3.720)	0	0	0
19/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,628.0000	5,554.0000	(1.315)	0	0	0
19/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,876.0000	1,950.0000	3.945	0	0	0
19/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,434.0000	2,360.0000	(3.040)	0	0	0
19/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,881.0000	2,807.0000	(2.569)	0	0	0
19/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,533.0000	2,459.0000	(2.921)	0	0	0
19/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,939.0000	1,865.0000	(3.816)	0	0	0
19/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	136.0000	153.0000	12.500	0	0	0
19/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,137.0000	2,063.0000	(3.463)	0	0	0
19/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,128.0000	8,053.0000	(0.923)	0	0	0
19/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
19/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	972.0000	901.0000	(7.305)	0	0	0
19/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	192.0000	164.0000	(14.583)	0	0	0
19/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,235.0000	1,308.0000	5.911	0	0	0
19/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,483.0000	2,409.0000	(2.980)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
19/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	273.0000	225.0000	(17.582)	0	0	0
19/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	572.0000	509.0000	(11.014)	0	0	0
19/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,872.0000	2,947.0000	2.611	0	0	0
19/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,180.0000	3,106.0000	(2.327)	0	0	0
19/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	4,022.0000	4,097.0000	1.865	0	0	0
19/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,160.0000	1,088.0000	(6.207)	0	0	0
19/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	163.0000	184.0000	12.883	0	0	0
19/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	720.0000	786.0000	9.167	0	0	0
19/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,186.0000	2,112.0000	(3.385)	0	0	0
19/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	5,978.0000	5,904.0000	(1.238)	0	0	0
19/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
19/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,791.0000	1,718.0000	(4.076)	0	0	0
19/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,922.0000	3,997.0000	1.912	0	0	0
19/08/2009	€ / R 2009/09/14	12.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
19/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	3,022.0000	3,097.0000	2.482	0	0	0
19/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,235.0000	2,161.0000	(3.311)	0	0	0
19/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	948.0000	1,017.0000	7.278	0	0	0
19/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,981.0000	2,906.0000	(2.516)	0	0	0
19/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	1,042.0000	1,113.0000	6.814	0	0	0
19/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,228.0000	8,153.0000	(0.912)	0	0	0
19/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,483.0000	2,409.0000	(2.980)	0	0	0
19/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
19/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	810.0000	877.0000	8.272	0	0	0
19/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,583.0000	2,508.0000	(2.904)	0	0	0
19/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
19/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,178.0000	6,104.0000	(1.198)	0	0	0
19/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0

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19/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,881.0000	2,807.0000	(2.569)	0	0	0
19/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,186.0000	2,112.0000	(3.385)	0	0	0
19/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,595.0000	1,522.0000	(4.577)	0	0	0
19/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
19/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
19/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,478.0000	5,404.0000	(1.351)	0	0	0
19/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,644.0000	1,571.0000	(4.440)	0	0	0
19/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
19/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	789.0000	721.0000	(8.619)	0	0	0
19/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
19/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,978.0000	6,903.0000	(1.075)	0	0	0
19/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,335.0000	2,260.0000	(3.212)	0	0	0
19/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.50	Call	Currency Future	35.0000	38.0000	8.571	0	0	100
19/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
19/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
19/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
19/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,178.0000	8,103.0000	(0.917)	0	0	0
19/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
19/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
19/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	264.0000	311.0000	17.803	0	0	0
19/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	677.0000	741.0000	9.453	0	0	0
19/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
19/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,372.0000	4,447.0000	1.715	0	0	0
19/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,979.0000	3,904.0000	(1.885)	0	0	0
19/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	264.0000	311.0000	17.803	0	0	0
19/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	48.0000	39.0000	(18.750)	0	0	0
19/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/08/2009	€ / R 2009/09/14	15.40	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
19/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,285.0000	2,211.0000	(3.239)	0	0	0
19/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	634.0000	697.0000	9.937	0	0	0
19/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,382.0000	1,455.0000	5.282	0	0	0
19/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	173.0000	147.0000	(15.029)	0	0	0
19/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,742.0000	1,668.0000	(4.248)	0	0	0
19/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,722.0000	3,797.0000	2.015	0	0	0
19/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,629.0000	3,555.0000	(2.039)	0	0	0
19/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	99.0000	83.0000	(16.162)	0	0	0
19/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	341.0000	287.0000	(15.836)	0	0	0
19/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,373.0000	2,448.0000	3.161	0	0	0
19/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	361.0000	414.0000	14.681	0	0	0
19/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,434.0000	2,360.0000	(3.040)	0	0	0
19/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	196.0000	222.0000	13.265	0	0	0
19/08/2009	€ / R 2009/09/14	13.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,372.0000	3,447.0000	2.224	0	0	0
19/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,828.0000	7,753.0000	(0.958)	0	0	0
19/08/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,087.0000	2,013.0000	(3.546)	0	0	0
19/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,079.0000	4,004.0000	(1.839)	0	0	0
19/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,449.0000	1,376.0000	(5.038)	0	0	0
19/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,172.0000	4,247.0000	1.798	0	0	0
19/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,772.0000	3,847.0000	1.988	0	0	0
19/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,890.0000	1,816.0000	(3.915)	0	0	0
19/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,528.0000	6,454.0000	(1.134)	0	0	0
19/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,773.0000	2,847.0000	2.669	0	0	0
19/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0

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19/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
19/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,208.0000	1,136.0000	(5.960)	0	0	0
19/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
19/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,723.0000	2,797.0000	2.718	0	0	0
19/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,078.0000	6,004.0000	(1.218)	0	0	0
19/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	155.0000	132.0000	(14.839)	0	0	0
19/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
19/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	295.0000	344.0000	16.610	0	0	0
19/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,256.0000	1,183.0000	(5.812)	0	0	0
19/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,078.0000	8,003.0000	(0.928)	0	0	0
19/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
19/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,829.0000	3,755.0000	(1.933)	0	0	0
19/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	67.0000	74.0000	10.448	0	0	0
19/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,522.0000	3,597.0000	2.129	0	0	0
19/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,828.0000	5,754.0000	(1.270)	0	0	0
19/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
19/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	192.0000	164.0000	(14.583)	0	0	0
19/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	834.0000	765.0000	(8.273)	0	0	0
19/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,284.0000	1,357.0000	5.685	0	0	0
19/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,022.0000	5,097.0000	1.493	0	0	0
19/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,187.0000	1,259.0000	6.066	0	0	0
19/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
19/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
19/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,278.0000	6,204.0000	(1.179)	0	0	0
19/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,129.0000	4,054.0000	(1.816)	0	0	0
19/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	69.0000	57.0000	(17.391)	0	0	0
19/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	744.0000	677.0000	(9.005)	0	0	0
19/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,472.0000	5,547.0000	1.371	0	0	0
19/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,742.0000	1,668.0000	(4.248)	0	0	0
19/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,777.0000	1,851.0000	4.164	0	0	0
19/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	327.0000	379.0000	15.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
19/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	592.0000	654.0000	10.473	0	0	0
19/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,172.0000	3,247.0000	2.364	0	0	0
19/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,256.0000	1,183.0000	(5.812)	0	0	0
19/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
19/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,972.0000	4,047.0000	1.888	0	0	0
19/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	54.0000	45.0000	(16.667)	0	0	0
19/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,278.0000	8,203.0000	(0.906)	0	0	0
19/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,025.0000	2,099.0000	3.654	0	0	0
19/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	213.0000	183.0000	(14.085)	0	0	0
19/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	213.0000	183.0000	(14.085)	0	0	0
19/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,174.0000	2,248.0000	3.404	0	0	0
19/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	657.0000	591.0000	(10.046)	0	0	0
19/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	235.0000	280.0000	19.149	0	0	0
19/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,473.0000	2,547.0000	2.992	0	0	0
19/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,732.0000	2,658.0000	(2.709)	0	0	0
19/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,274.0000	2,348.0000	3.254	0	0	0
19/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
19/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,831.0000	2,757.0000	(2.614)	0	0	0
19/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	700.0000	634.0000	(9.429)	0	0	0
19/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	163.0000	184.0000	12.883	0	0	0
19/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
19/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	471.0000	530.0000	12.527	0	0	0
19/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
19/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,137.0000	2,063.0000	(3.463)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,272.0000	3,347.0000	2.292	0	0	0
19/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	139.0000	118.0000	(15.108)	0	0	0
19/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,632.0000	2,558.0000	(2.812)	0	0	0
19/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	179.0000	202.0000	12.849	0	0	0
19/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	149.0000	168.0000	12.752	0	0	0
19/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
19/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	306.0000	255.0000	(16.667)	0	0	0
19/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	614.0000	550.0000	(10.423)	0	0	0
19/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	376.0000	321.0000	(14.628)	0	0	0
19/08/2009	€ / R 2009/09/14	14.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
19/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,728.0000	1,801.0000	4.225	0	0	0
19/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	87.0000	97.0000	11.494	0	0	0
19/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	995.0000	1,065.0000	7.035	0	0	0
19/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,272.0000	4,347.0000	1.756	0	0	0
19/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	235.0000	280.0000	19.149	0	0	0
19/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	67.0000	74.0000	10.448	0	0	0
19/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,279.0000	4,204.0000	(1.753)	0	0	0
19/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	124.0000	105.0000	(15.323)	0	0	0
19/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,529.0000	3,455.0000	(2.097)	0	0	0
19/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	433.0000	490.0000	13.164	0	0	0
19/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
19/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,028.0000	4,954.0000	(1.472)	0	0	0
19/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	111.0000	93.0000	(16.216)	0	0	0
19/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	880.0000	810.0000	(7.955)	0	0	0
19/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,729.0000	3,655.0000	(1.984)	0	0	0
19/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	52.0000	57.0000	9.615	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,065.0000	994.0000	(6.667)	0	0	0
19/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	341.0000	287.0000	(15.836)	0	0	0
19/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,728.0000	5,654.0000	(1.292)	0	0	0
19/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,728.0000	7,653.0000	(0.970)	0	0	0
19/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,178.0000	5,104.0000	(1.429)	0	0	0
19/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	242.0000	203.0000	(16.116)	0	0	0
19/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	149.0000	168.0000	12.752	0	0	0
19/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,678.0000	6,604.0000	(1.108)	0	0	0
19/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	744.0000	677.0000	(9.005)	0	0	0
19/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,422.0000	3,497.0000	2.192	0	0	0
19/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	214.0000	250.0000	16.822	0	0	0
19/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	926.0000	856.0000	(7.559)	0	0	0
19/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	4,029.0000	3,954.0000	(1.862)	0	0	0
19/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	376.0000	321.0000	(14.628)	0	0	0
19/08/2009	€ / R 2009/09/14	17.45	Put	Currency Future	6,028.0000	5,954.0000	(1.228)	0	0	0
19/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,422.0000	4,497.0000	1.696	0	0	0
19/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	510.0000	570.0000	11.765	0	0	0
19/08/2009	€ / R 2009/09/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	124.0000	105.0000	(15.323)	0	0	0
19/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
19/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	88.0000	73.0000	(17.045)	0	0	0
19/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,822.0000	3,897.0000	1.962	0	0	0
19/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,019.0000	948.0000	(6.968)	0	0	0
19/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,976.0000	2,050.0000	3.745	0	0	0
19/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,578.0000	7,503.0000	(0.990)	0	0	0
19/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	397.0000	452.0000	13.854	0	0	0
19/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,324.0000	2,398.0000	3.184	0	0	0
19/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,972.0000	3,047.0000	2.524	0	0	0
19/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	397.0000	452.0000	13.854	0	0	0
19/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
19/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,322.0000	5,397.0000	1.409	0	0	0
19/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,400.0000	1,327.0000	(5.214)	0	0	0
19/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	8,028.0000	7,953.0000	(0.934)	0	0	0
19/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
19/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,423.0000	2,497.0000	3.054	0	0	0
19/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,679.0000	3,605.0000	(2.011)	0	0	0
19/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,384.0000	2,310.0000	(3.104)	0	0	0
19/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,578.0000	5,504.0000	(1.327)	0	0	0
19/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	572.0000	509.0000	(11.014)	0	0	0
19/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,693.0000	1,619.0000	(4.371)	0	0	0
19/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,579.0000	3,505.0000	(2.068)	0	0	0
19/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
19/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	33.0000	26.0000	(21.212)	0	0	0
19/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,430.0000	3,355.0000	(2.187)	0	0	0
19/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,431.0000	1,505.0000	5.171	0	0	0
19/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	531.0000	469.0000	(11.676)	0	0	0
19/08/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
19/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	451.0000	393.0000	(12.860)	0	0	0
19/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,782.0000	2,707.0000	(2.696)	0	0	0
19/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
19/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,682.0000	2,608.0000	(2.759)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R	2009/09/14	11.85	Call	Currency Future	103.0000	116.0000	12.621	0	0	0
19/08/2009	€ / R	2009/09/14	10.60	Call	Currency Future	855.0000	923.0000	7.953	0	0	0
19/08/2009	€ / R	2009/09/14	9.30	Call	Currency Future	2,125.0000	2,199.0000	3.482	0	0	0
19/08/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	11.80	Call	Currency Future	113.0000	127.0000	12.389	0	0	0
19/08/2009	€ / R	2009/09/14	11.80	Put	Currency Future	491.0000	430.0000	(12.424)	0	0	0
19/08/2009	€ / R	2009/09/14	10.30	Call	Currency Future	1,138.0000	1,210.0000	6.327	0	0	0
19/08/2009	€ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	10.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
19/08/2009	€ / R	2009/09/14	11.75	Call	Currency Future	124.0000	139.0000	12.097	0	0	0
19/08/2009	€ / R	2009/09/14	15.30	Put	Currency Future	3,879.0000	3,805.0000	(1.908)	0	0	0
19/08/2009	€ / R	2009/09/14	8.30	Call	Currency Future	3,122.0000	3,197.0000	2.402	0	0	0
19/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	17.30	Put	Currency Future	5,878.0000	5,804.0000	(1.259)	0	0	0
19/08/2009	€ / R	2009/09/14	19.30	Put	Currency Future	7,878.0000	7,803.0000	(0.952)	0	0	0
19/08/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	4,122.0000	4,197.0000	1.820	0	0	0
19/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	551.0000	612.0000	11.071	0	0	0
19/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
19/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,644.0000	1,571.0000	(4.440)	0	0	0
19/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
19/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,235.0000	2,161.0000	(3.311)	0	0	0
19/08/2009	€ / R	2009/09/14	13.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	€ / R	2009/09/14	12.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
19/08/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,352.0000	1,279.0000	(5.399)	0	0	0
19/08/2009	€ / R	2009/12/14			Currency Future	11.6100	11.6857	0.652	11.7000	11.6800	13,418
19/08/2009	€ / R	2009/12/14	11.55	Put	Currency Future	469.0000	428.0000	(8.742)	0	0	0
19/08/2009	€ / R	2009/12/14	8.70	Call	Currency Future	2,925.0000	3,000.0000	2.564	0	0	0
19/08/2009	€ / R	2009/12/14	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R	2009/12/14	8.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/08/2009	€ / R	2009/12/14	15.75	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
19/08/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,617.0000	1,549.0000	(4.205)	0	0	0
19/08/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,071.0000	1,999.0000	(3.477)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,947.0000	2,020.0000	3.749	0	0	0
19/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,851.0000	5,775.0000	(1.299)	0	0	0
19/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,518.0000	3,593.0000	2.132	0	0	0
19/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,161.0000	4,087.0000	(1.778)	0	0	0
19/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,260.0000	4,186.0000	(1.737)	0	0	0
19/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	202.0000	211.0000	4.455	0	0	0
19/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	131.0000	135.0000	3.053	0	0	0
19/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
19/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
19/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,508.0000	4,433.0000	(1.664)	0	0	0
19/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
19/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
19/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	177.0000	184.0000	3.955	0	0	0
19/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	286.0000	301.0000	5.245	0	0	0
19/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	259.0000	230.0000	(11.197)	0	0	0
19/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,716.0000	3,791.0000	2.018	0	0	0
19/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	117.0000	124.0000	5.983	0	0	0
19/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
19/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,442.0000	1,375.0000	(4.646)	0	0	0
19/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,042.0000	1,098.0000	5.374	0	0	0
19/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,207.0000	2,138.0000	(3.126)	0	0	0
19/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
19/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,244.0000	8,169.0000	(0.910)	0	0	0
19/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,229.0000	1,165.0000	(5.207)	0	0	0
19/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	134.0000	139.0000	3.731	0	0	0
19/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,915.0000	3,990.0000	1.916	0	0	0
19/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	769.0000	815.0000	5.982	0	0	0
19/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	177.0000	184.0000	3.955	0	0	0
19/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,147.0000	1,084.0000	(5.493)	0	0	0
19/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	529.0000	564.0000	6.616	0	0	0
19/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,026.0000	965.0000	(5.945)	0	0	0
19/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,117.0000	2,046.0000	(3.354)	0	0	0
19/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,570.0000	1,641.0000	4.522	0	0	0
19/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,616.0000	1,688.0000	4.455	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	933.0000	986.0000	5.681	0	0	0
19/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	257.0000	270.0000	5.058	0	0	0
19/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,251.0000	1,319.0000	5.436	0	0	0
19/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	132.0000	113.0000	(14.394)	0	0	0
19/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
19/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,162.0000	2,092.0000	(3.238)	0	0	0
19/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	173.0000	150.0000	(13.295)	0	0	0
19/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,024.0000	1,954.0000	(3.458)	0	0	0
19/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,187.0000	3,115.0000	(2.259)	0	0	0
19/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,112.0000	4,037.0000	(1.824)	0	0	0
19/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,428.0000	3,355.0000	(2.130)	0	0	0
19/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	112.0000	119.0000	6.250	0	0	0
19/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,249.0000	6,174.0000	(1.200)	0	0	0
19/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
19/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	138.0000	143.0000	3.623	0	0	0
19/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	739.0000	784.0000	6.089	0	0	0
19/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,162.0000	2,092.0000	(3.238)	0	0	0
19/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,332.0000	3,259.0000	(2.191)	0	0	0
19/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,580.0000	2,655.0000	2.907	0	0	0
19/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	122.0000	128.0000	4.918	0	0	0
19/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
19/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
19/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
19/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	279.0000	248.0000	(11.111)	0	0	0
19/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
19/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,845.0000	7,770.0000	(0.956)	0	0	0
19/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
19/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,567.0000	3,642.0000	2.103	0	0	0
19/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
19/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,485.0000	1,418.0000	(4.512)	0	0	0
19/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	654.0000	695.0000	6.269	0	0	0
19/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
19/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
19/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	189.0000	164.0000	(13.228)	0	0	0

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19/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,150.0000	6,074.0000	(1.236)	0	0	0
19/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,995.0000	7,919.0000	(0.951)	0	0	0
19/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,617.0000	1,549.0000	(4.205)	0	0	0
19/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,804.0000	1,877.0000	4.047	0	0	0
19/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	195.0000	204.0000	4.615	0	0	0
19/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
19/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	120.0000	106.0000	(11.667)	0	0	0
19/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,062.0000	3,988.0000	(1.822)	0	0	0
19/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,163.0000	4,238.0000	1.802	0	0	0
19/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
19/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	899.0000	950.0000	5.673	0	0	0
19/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
19/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,706.0000	1,637.0000	(4.045)	0	0	0
19/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	239.0000	251.0000	5.021	0	0	0
19/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,092.0000	3,020.0000	(2.329)	0	0	0
19/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,995.0000	2,068.0000	3.659	0	0	0
19/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
19/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,320.0000	3,395.0000	2.259	0	0	0
19/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,751.0000	1,682.0000	(3.941)	0	0	0
19/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
19/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,144.0000	8,069.0000	(0.921)	0	0	0
19/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,000.0000	5,925.0000	(1.250)	0	0	0
19/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
19/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,050.0000	5,975.0000	(1.240)	0	0	0
19/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,713.0000	2,642.0000	(2.617)	0	0	0
19/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,283.0000	3,211.0000	(2.193)	0	0	0
19/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,080.0000	1,142.0000	5.741	0	0	0
19/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,866.0000	3,793.0000	(1.888)	0	0	0
19/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	161.0000	167.0000	3.727	0	0	0
19/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
19/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0

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19/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,477.0000	3,404.0000	(2.100)	0	0	0
19/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,480.0000	2,410.0000	(2.823)	0	0	0
19/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	239.0000	251.0000	5.021	0	0	0
19/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,974.0000	3,049.0000	2.522	0	0	0
19/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,335.0000	2,410.0000	3.212	0	0	0
19/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
19/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	19.0000	19.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	90.0000	96.0000	6.667	0	0	0
19/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	344.0000	309.0000	(10.174)	0	0	0
19/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,312.0000	4,387.0000	1.739	0	0	0
19/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
19/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,757.0000	1,829.0000	4.098	0	0	0
19/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,899.0000	1,972.0000	3.844	0	0	0
19/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,434.0000	2,365.0000	(2.835)	0	0	0
19/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
19/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,573.0000	1,505.0000	(4.323)	0	0	0
19/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,409.0000	4,334.0000	(1.701)	0	0	0
19/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,768.0000	3,695.0000	(1.937)	0	0	0
19/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
19/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,777.0000	2,852.0000	2.701	0	0	0
19/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,229.0000	1,165.0000	(5.207)	0	0	0
19/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
19/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,310.0000	4,235.0000	(1.740)	0	0	0
19/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
19/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,875.0000	2,950.0000	2.609	0	0	0
19/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,045.0000	7,969.0000	(0.945)	0	0	0
19/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	94.0000	100.0000	6.383	0	0	0
19/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,796.0000	1,726.0000	(3.898)	0	0	0
19/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,066.0000	1,004.0000	(5.816)	0	0	0
19/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,139.0000	3,067.0000	(2.294)	0	0	0
19/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,189.0000	2,263.0000	3.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,933.0000	1,862.0000	(3.673)	0	0	0
19/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,751.0000	5,676.0000	(1.304)	0	0	0
19/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,526.0000	2,456.0000	(2.771)	0	0	0
19/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,766.0000	3,841.0000	1.992	0	0	0
19/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	442.0000	403.0000	(8.824)	0	0	0
19/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	231.0000	242.0000	4.762	0	0	0
19/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,964.0000	4,040.0000	1.917	0	0	0
19/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
19/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,619.0000	2,549.0000	(2.673)	0	0	0
19/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	800.0000	848.0000	6.000	0	0	0
19/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,343.0000	2,274.0000	(2.945)	0	0	0
19/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	276.0000	290.0000	5.072	0	0	0
19/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
19/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,171.0000	3,246.0000	2.365	0	0	0
19/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
19/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	222.0000	195.0000	(12.162)	0	0	0
19/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,745.0000	7,670.0000	(0.968)	0	0	0
19/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
19/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	240.0000	212.0000	(11.667)	0	0	0
19/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	297.0000	312.0000	5.051	0	0	0
19/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,386.0000	1,456.0000	5.051	0	0	0
19/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
19/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	832.0000	881.0000	5.889	0	0	0
19/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
19/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,459.0000	4,384.0000	(1.682)	0	0	0
19/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
19/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
19/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	865.0000	915.0000	5.780	0	0	0
19/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,005.0000	4,929.0000	(1.518)	0	0	0
19/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
19/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,252.0000	2,183.0000	(3.064)	0	0	0
19/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	601.0000	640.0000	6.489	0	0	0
19/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
19/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	156.0000	162.0000	3.846	0	0	0
19/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	205.0000	179.0000	(12.683)	0	0	0
19/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,663.0000	1,735.0000	4.330	0	0	0
19/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
19/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
19/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	681.0000	724.0000	6.314	0	0	0
19/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
19/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,978.0000	1,908.0000	(3.539)	0	0	0
19/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
19/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,498.0000	6,423.0000	(1.154)	0	0	0
19/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	122.0000	128.0000	4.918	0	0	0
19/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,617.0000	3,692.0000	2.074	0	0	0
19/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
19/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	321.0000	288.0000	(10.280)	0	0	0
19/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,452.0000	5,377.0000	(1.376)	0	0	0
19/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	91.0000	84.0000	(7.692)	0	0	0
19/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,887.0000	1,817.0000	(3.710)	0	0	0
19/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,629.0000	2,704.0000	2.853	0	0	0
19/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,262.0000	4,338.0000	1.783	0	0	0
19/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	98.0000	105.0000	7.143	0	0	0
19/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,964.0000	3,890.0000	(1.867)	0	0	0
19/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	552.0000	588.0000	6.522	0	0	0
19/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	987.0000	927.0000	(6.079)	0	0	0
19/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,525.0000	3,452.0000	(2.071)	0	0	0
19/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,297.0000	2,228.0000	(3.004)	0	0	0
19/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,947.0000	6,872.0000	(1.080)	0	0	0
19/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
19/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	147.0000	152.0000	3.401	0	0	0
19/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,728.0000	2,803.0000	2.749	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,270.0000	3,345.0000	2.294	0	0	0
19/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	416.0000	378.0000	(9.135)	0	0	0
19/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,092.0000	2,166.0000	3.537	0	0	0
19/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	216.0000	226.0000	4.630	0	0	0
19/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
19/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,720.0000	3,646.0000	(1.989)	0	0	0
19/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	147.0000	152.0000	3.401	0	0	0
19/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	107.0000	114.0000	6.542	0	0	0
19/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	576.0000	614.0000	6.597	0	0	0
19/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	108.0000	100.0000	(7.407)	0	0	0
19/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
19/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,841.0000	1,771.0000	(3.802)	0	0	0
19/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,286.0000	2,361.0000	3.281	0	0	0
19/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
19/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	54.0000	58.0000	7.407	0	0	12,547
19/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
19/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,118.0000	1,186.0000	6.082	0	0	0
19/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,760.0000	2,689.0000	(2.572)	0	0	0
19/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	131.0000	135.0000	3.053	0	0	0
19/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,340.0000	1,410.0000	5.224	0	0	0
19/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,841.0000	1,771.0000	(3.802)	0	0	0
19/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,044.0000	2,972.0000	(2.365)	0	0	0
19/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,356.0000	1,290.0000	(4.867)	0	0	0
19/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,362.0000	4,437.0000	1.719	0	0	0
19/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
19/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,602.0000	5,526.0000	(1.357)	0	0	0
19/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,933.0000	1,862.0000	(3.673)	0	0	0
19/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,431.0000	1,502.0000	4.962	0	0	0
19/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,271.0000	1,206.0000	(5.114)	0	0	0
19/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,887.0000	1,817.0000	(3.710)	0	0	0
19/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
19/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,388.0000	2,319.0000	(2.889)	0	0	0
19/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	910.0000	851.0000	(6.484)	0	0	0

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19/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,071.0000	1,999.0000	(3.477)	0	0	0
19/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,701.0000	5,626.0000	(1.316)	0	0	0
19/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	332.0000	349.0000	5.120	0	0	0
19/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
19/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,299.0000	6,224.0000	(1.191)	0	0	0
19/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	507.0000	540.0000	6.509	0	0	0
19/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	320.0000	337.0000	5.313	0	0	13,482
19/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,652.0000	5,576.0000	(1.345)	0	0	0
19/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	591.0000	540.0000	(8.629)	0	0	0
19/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	910.0000	851.0000	(6.484)	0	0	0
19/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	558.0000	510.0000	(8.602)	0	0	0
19/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,294.0000	8,218.0000	(0.916)	0	0	0
19/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,369.0000	3,444.0000	2.226	0	0	0
19/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	320.0000	337.0000	5.313	0	0	0
19/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,695.0000	7,620.0000	(0.975)	0	0	0
19/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	872.0000	814.0000	(6.651)	0	0	0
19/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,645.0000	7,570.0000	(0.981)	0	0	0
19/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	451.0000	476.0000	5.543	0	0	0
19/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	497.0000	454.0000	(8.652)	0	0	0
19/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	209.0000	218.0000	4.306	0	0	0
19/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,865.0000	3,940.0000	1.940	0	0	0
19/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,399.0000	1,332.0000	(4.789)	0	0	0
19/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	391.0000	354.0000	(9.463)	0	0	0
19/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,531.0000	2,606.0000	2.963	0	0	0
19/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	468.0000	495.0000	5.769	0	0	0

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19/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	401.0000	424.0000	5.736	0	0	0
19/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	223.0000	234.0000	4.933	0	0	0
19/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	487.0000	517.0000	6.160	0	0	0
19/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,901.0000	5,825.0000	(1.288)	0	0	0
19/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,313.0000	1,248.0000	(4.950)	0	0	0
19/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	623.0000	572.0000	(8.186)	0	0	0
19/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,596.0000	7,520.0000	(1.001)	0	0	0
19/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	417.0000	440.0000	5.516	0	0	0
19/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,066.0000	1,004.0000	(5.816)	0	0	0
19/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	433.0000	458.0000	5.774	0	0	0
19/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	276.0000	290.0000	5.072	0	0	0
19/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,815.0000	3,891.0000	1.992	0	0	0
19/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,895.0000	7,819.0000	(0.963)	0	0	0
19/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	300.0000	268.0000	(10.667)	0	0	0
19/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
19/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	657.0000	605.0000	(7.915)	0	0	0
19/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,826.0000	2,901.0000	2.654	0	0	0
19/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	710.0000	753.0000	6.056	0	0	0
19/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,211.0000	4,136.0000	(1.781)	0	0	0
19/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	627.0000	667.0000	6.380	0	0	0
19/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	266.0000	280.0000	5.263	0	0	0
19/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	691.0000	638.0000	(7.670)	0	0	0
19/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,235.0000	3,163.0000	(2.226)	0	0	0
19/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,106.0000	1,044.0000	(5.606)	0	0	0
19/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
19/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	527.0000	482.0000	(8.539)	0	0	0
19/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	159.0000	137.0000	(13.836)	0	0	0
19/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	231.0000	242.0000	4.762	0	0	0
19/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	969.0000	1,022.0000	5.470	0	0	0
19/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,188.0000	1,124.0000	(5.387)	0	0	0
19/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,419.0000	3,494.0000	2.194	0	0	0
19/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,648.0000	6,572.0000	(1.143)	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
19/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,852.0000	1,924.0000	3.888	0	0	0
19/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	308.0000	324.0000	5.195	0	0	0
19/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
19/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,154.0000	5,079.0000	(1.455)	0	0	0
19/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	948.0000	888.0000	(6.329)	0	0	0
19/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
19/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,433.0000	2,508.0000	3.083	0	0	0
19/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	367.0000	331.0000	(9.809)	0	0	0
19/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,271.0000	1,206.0000	(5.114)	0	0	0
19/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	248.0000	260.0000	4.839	0	0	0
19/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,412.0000	4,487.0000	1.700	0	0	0
19/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	358.0000	377.0000	5.307	0	0	0
19/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	726.0000	672.0000	(7.438)	0	0	0
19/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	345.0000	363.0000	5.217	0	0	0
19/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,384.0000	2,459.0000	3.146	0	0	0
19/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,671.0000	3,598.0000	(1.989)	0	0	0
19/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	835.0000	777.0000	(6.946)	0	0	0
19/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
19/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,005.0000	1,060.0000	5.473	0	0	0
19/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
19/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	798.0000	742.0000	(7.018)	0	0	0
19/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	145.0000	124.0000	(14.483)	0	0	0
19/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
19/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	386.0000	407.0000	5.440	0	0	0
19/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,221.0000	3,296.0000	2.328	0	0	0
19/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,213.0000	4,288.0000	1.780	0	0	0
19/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	762.0000	706.0000	(7.349)	0	0	0
19/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,477.0000	1,548.0000	4.807	0	0	0
19/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	372.0000	392.0000	5.376	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,237.0000	2,312.0000	3.353	0	0	0
19/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,295.0000	1,364.0000	5.328	0	0	0
19/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,666.0000	2,595.0000	(2.663)	0	0	0
19/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
19/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,622.0000	3,549.0000	(2.015)	0	0	0
19/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
19/08/2009	€ / R 2009/12/14	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,200.0000	6,124.0000	(1.226)	0	0	0
19/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
19/08/2009	€ / R 2009/12/14	17.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,194.0000	8,119.0000	(0.915)	0	0	0
19/08/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,100.0000	6,025.0000	(1.230)	0	0	0
19/08/2009	€ / R 2009/12/14	19.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
19/08/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,094.0000	8,019.0000	(0.927)	0	0	0
19/08/2009	€ / R 2009/12/14	17.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,801.0000	5,726.0000	(1.293)	0	0	0
19/08/2009	€ / R 2009/12/14	17.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,817.0000	3,744.0000	(1.912)	0	0	0
19/08/2009	€ / R 2009/12/14	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,795.0000	7,720.0000	(0.962)	0	0	0
19/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,915.0000	3,841.0000	(1.890)	0	0	0
19/08/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,140.0000	2,214.0000	3.458	0	0	0
19/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
19/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
19/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
19/08/2009	€ / R 2009/12/14	9.50	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,949.0000	2,877.0000	(2.442)	0	0	0
19/08/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,206.0000	1,274.0000	5.638	0	0	0
19/08/2009	€ / R 2009/12/14	8.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,122.0000	3,197.0000	2.402	0	0	0
19/08/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,113.0000	4,188.0000	1.823	0	0	0
19/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,014.0000	4,089.0000	1.868	0	0	0
19/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/08/2009	€ / R 2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

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19/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,014.0000	4,089.0000	1.868	0	0	0
19/08/2009	€ / R	2009/12/14	8.60	Call	Currency Future	3,024.0000	3,098.0000	2.447	0	0	0
19/08/2009	€ / R	2009/12/14	9.60	Call	Currency Future	2,043.0000	2,117.0000	3.622	0	0	0
19/08/2009	€ / R	2009/12/14	9.60	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
19/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
19/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,013.0000	3,939.0000	(1.844)	0	0	0
19/08/2009	€ / R	2009/12/14	8.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,343.0000	2,274.0000	(2.945)	0	0	0
19/08/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,706.0000	1,637.0000	(4.045)	0	0	0
19/08/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,117.0000	2,046.0000	(3.354)	0	0	0
19/08/2009	€ / R	2009/12/14	13.15	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
19/08/2009	€ / R	2009/12/14	13.85	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
19/08/2009	€ / R	2009/12/14	13.60	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
19/08/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,526.0000	2,456.0000	(2.771)	0	0	0
19/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
19/08/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,661.0000	1,593.0000	(4.094)	0	0	0
19/08/2009	€ / R	2009/12/14	13.80	Call	Currency Future	107.0000	114.0000	6.542	0	0	0
19/08/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,573.0000	2,503.0000	(2.721)	0	0	0
19/08/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,297.0000	2,228.0000	(3.004)	0	0	0
19/08/2009	€ / R	2009/12/14	14.05	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
19/08/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,661.0000	1,593.0000	(4.094)	0	0	0
19/08/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,529.0000	1,461.0000	(4.447)	0	0	0
19/08/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,485.0000	1,418.0000	(4.512)	0	0	0
19/08/2009	€ / R	2009/12/14	12.90	Call	Currency Future	195.0000	204.0000	4.615	0	0	0
19/08/2009	€ / R	2009/12/14	13.10	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
19/08/2009	€ / R	2009/12/14	13.90	Call	Currency Future	98.0000	105.0000	7.143	0	0	0
19/08/2009	€ / R	2009/12/14	14.10	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
19/08/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,388.0000	2,319.0000	(2.889)	0	0	0
19/08/2009	€ / R	2009/12/14	12.95	Call	Currency Future	189.0000	197.0000	4.233	0	0	0
19/08/2009	€ / R	2010/03/15			Currency Future	11.7918	11.8696	0.660	0.0000	0.0000	1,357
19/08/2009	€ / R	2010/03/15	14.90	Call	Currency Future	161.0000	167.0000	3.727	0	0	0
19/08/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,615.0000	1,552.0000	(3.901)	0	0	0
19/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
19/08/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,176.0000	1,119.0000	(4.847)	0	0	0
19/08/2009	€ / R	2010/03/15	13.40	Put	Currency Future	1,913.0000	1,847.0000	(3.450)	0	0	0

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19/08/2009	€ / R	2010/03/15	16.25	Call	Currency Future	96.0000	100.0000	4.167	0	0	0
19/08/2009	€ / R	2010/03/15	13.90	Call	Currency Future	245.0000	255.0000	4.082	0	0	0
19/08/2009	€ / R	2010/03/15	14.05	Call	Currency Future	229.0000	238.0000	3.930	0	0	0
19/08/2009	€ / R	2010/03/15	19.75	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
19/08/2009	€ / R	2010/03/15	13.50	Put	Currency Future	2,000.0000	1,933.0000	(3.350)	0	0	0
19/08/2009	€ / R	2010/03/15	9.40	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
19/08/2009	€ / R	2010/03/15	10.25	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
19/08/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,220.0000	4,146.0000	(1.754)	0	0	0
19/08/2009	€ / R	2010/03/15	19.75	Put	Currency Future	7,972.0000	7,895.0000	(0.966)	0	0	0
19/08/2009	€ / R	2010/03/15	15.55	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
19/08/2009	€ / R	2010/03/15	13.50	Call	Currency Future	291.0000	303.0000	4.124	0	0	0
19/08/2009	€ / R	2010/03/15	19.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
19/08/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,363.0000	4,289.0000	(1.696)	0	0	0
19/08/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,599.0000	3,526.0000	(2.028)	0	0	0
19/08/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,492.0000	1,430.0000	(4.155)	0	0	0
19/08/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,012.0000	5,937.0000	(1.248)	0	0	0
19/08/2009	€ / R	2010/03/15	15.55	Put	Currency Future	3,885.0000	3,811.0000	(1.905)	0	0	0
19/08/2009	€ / R	2010/03/15	14.50	Call	Currency Future	189.0000	196.0000	3.704	0	0	0
19/08/2009	€ / R	2010/03/15	17.40	Put	Currency Future	5,670.0000	5,594.0000	(1.340)	0	0	0
19/08/2009	€ / R	2010/03/15	7.95	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
19/08/2009	€ / R	2010/03/15	13.15	Call	Currency Future	341.0000	355.0000	4.106	0	0	0
19/08/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,555.0000	4,480.0000	(1.647)	0	0	0
19/08/2009	€ / R	2010/03/15	15.90	Call	Currency Future	112.0000	116.0000	3.571	0	0	0
19/08/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,488.0000	2,419.0000	(2.773)	0	0	0
19/08/2009	€ / R	2010/03/15	11.75	Put	Currency Future	660.0000	617.0000	(6.515)	0	0	0
19/08/2009	€ / R	2010/03/15	17.55	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
19/08/2009	€ / R	2010/03/15	19.40	Put	Currency Future	7,626.0000	7,549.0000	(1.010)	0	0	0
19/08/2009	€ / R	2010/03/15	13.95	Call	Currency Future	240.0000	249.0000	3.750	0	0	0
19/08/2009	€ / R	2010/03/15	16.15	Call	Currency Future	100.0000	104.0000	4.000	0	0	0
19/08/2009	€ / R	2010/03/15	15.25	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
19/08/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,354.0000	2,285.0000	(2.931)	0	0	0
19/08/2009	€ / R	2010/03/15	13.05	Call	Currency Future	357.0000	372.0000	4.202	0	0	0
19/08/2009	€ / R	2010/03/15	17.55	Put	Currency Future	5,816.0000	5,741.0000	(1.290)	0	0	0
19/08/2009	€ / R	2010/03/15	7.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,533.0000	1,471.0000	(4.044)	0	0	0
19/08/2009	€ / R	2010/03/15	9.15	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0

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19/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,668.0000	2,598.0000	(2.624)	0	0	0
19/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,269.0000	3,197.0000	(2.203)	0	0	0
19/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
19/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	702.0000	737.0000	4.986	0	0	0
19/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,043.0000	1,977.0000	(3.231)	0	0	0
19/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
19/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,251.0000	4,328.0000	1.811	0	0	0
19/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,398.0000	2,330.0000	(2.836)	0	0	0
19/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,735.0000	1,805.0000	4.035	0	0	0
19/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	210.0000	218.0000	3.810	0	0	0
19/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,908.0000	3,985.0000	1.970	0	0	0
19/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,304.0000	6,228.0000	(1.206)	0	0	0
19/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,058.0000	1,109.0000	4.820	0	0	0
19/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	165.0000	151.0000	(8.485)	0	0	0
19/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,837.0000	3,764.0000	(1.903)	0	0	0
19/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,434.0000	2,510.0000	3.122	0	0	0
19/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,316.0000	3,244.0000	(2.171)	0	0	0
19/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,678.0000	2,755.0000	2.875	0	0	0
19/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	403.0000	420.0000	4.218	0	0	0
19/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
19/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	285.0000	296.0000	3.860	0	0	0
19/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	468.0000	489.0000	4.487	0	0	0
19/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
19/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
19/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,661.0000	3,738.0000	2.103	0	0	0
19/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
19/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
19/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,897.0000	2,826.0000	(2.451)	0	0	0
19/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	134.0000	138.0000	2.985	0	0	0
19/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,858.0000	3,936.0000	2.022	0	0	0
19/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	401.0000	369.0000	(7.980)	0	0	0
19/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	384.0000	400.0000	4.167	0	0	0
19/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,407.0000	1,471.0000	4.549	0	0	0
19/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	155.0000	141.0000	(9.032)	0	0	0
19/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,526.0000	1,593.0000	4.391	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	374.0000	390.0000	4.278	0	0	0
19/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
19/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,007.0000	4,083.0000	1.897	0	0	0
19/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,742.0000	3,669.0000	(1.951)	0	0	0
19/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,120.0000	1,173.0000	4.732	0	0	0
19/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	999.0000	1,048.0000	4.905	0	0	0
19/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,171.0000	8,093.0000	(0.955)	0	0	0
19/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
19/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,270.0000	8,192.0000	(0.943)	0	0	0
19/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	317.0000	290.0000	(8.517)	0	0	0
19/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
19/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
19/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	135.0000	123.0000	(8.889)	0	0	0
19/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,874.0000	2,951.0000	2.679	0	0	0
19/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	358.0000	328.0000	(8.380)	0	0	0
19/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,650.0000	1,719.0000	4.182	0	0	0
19/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,022.0000	3,098.0000	2.515	0	0	0
19/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	723.0000	759.0000	4.979	0	0	0
19/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	279.0000	254.0000	(8.961)	0	0	0
19/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,505.0000	3,432.0000	(2.083)	0	0	0
19/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
19/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
19/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	632.0000	589.0000	(6.804)	0	0	0
19/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	304.0000	316.0000	3.947	0	0	0
19/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	32.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	146.0000	151.0000	3.425	0	0	0
19/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,822.0000	1,893.0000	3.897	0	0	0
19/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	523.0000	485.0000	(7.266)	0	0	0
19/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,415.0000	3,491.0000	2.225	0	0	0
19/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	68.0000	62.0000	(8.824)	0	0	0
19/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,578.0000	2,508.0000	(2.715)	0	0	0
19/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,923.0000	3,000.0000	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
19/08/2009	€ / R 2010/03/15	9.05	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	815.0000	855.0000	4.908	0	0	0
19/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,267.0000	3,344.0000	2.357	0	0	0
19/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,910.0000	1,982.0000	3.770	0	0	0
19/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	219.0000	228.0000	4.110	0	0	0
19/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,062.0000	5,986.0000	(1.254)	0	0	0
19/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,957.0000	4,034.0000	1.946	0	0	0
19/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
19/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,776.0000	2,853.0000	2.774	0	0	0
19/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,774.0000	7,697.0000	(0.990)	0	0	0
19/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,399.0000	4,476.0000	1.750	0	0	0
19/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,699.0000	1,635.0000	(3.767)	0	0	0
19/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
19/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,784.0000	1,719.0000	(3.643)	0	0	0
19/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	791.0000	830.0000	4.930	0	0	0
19/08/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,954.0000	2,027.0000	3.736	0	0	0
19/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,760.0000	3,837.0000	2.048	0	0	0
19/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
19/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,459.0000	4,385.0000	(1.660)	0	0	0
19/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,022.0000	7,945.0000	(0.960)	0	0	0
19/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	326.0000	339.0000	3.988	0	0	0
19/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	768.0000	805.0000	4.818	0	0	0
19/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,125.0000	4,051.0000	(1.794)	0	0	0
19/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
19/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
19/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,562.0000	3,639.0000	2.162	0	0	0
19/08/2009	€ / R 2010/03/15	11.60	Put	Currency Future	576.0000	536.0000	(6.944)	0	0	0
19/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	149.0000	154.0000	3.356	0	0	0
19/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,451.0000	1,390.0000	(4.204)	0	0	0
19/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,207.0000	6,131.0000	(1.224)	0	0	0
19/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	549.0000	510.0000	(7.104)	0	0	0
19/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
19/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	59.0000	62.0000	5.085	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	251.0000	261.0000	3.984	0	0	0
19/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,580.0000	2,657.0000	2.984	0	0	0
19/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	839.0000	880.0000	4.887	0	0	0
19/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,265.0000	2,197.0000	(3.002)	0	0	0
19/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
19/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,741.0000	1,677.0000	(3.676)	0	0	0
19/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,309.0000	2,241.0000	(2.945)	0	0	0
19/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	943.0000	989.0000	4.878	0	0	0
19/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
19/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	167.0000	173.0000	3.593	0	0	0
19/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,725.0000	7,648.0000	(0.997)	0	0	0
19/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	215.0000	223.0000	3.721	0	0	0
19/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,287.0000	2,364.0000	3.367	0	0	0
19/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	164.0000	170.0000	3.659	0	0	0
19/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,110.0000	6,035.0000	(1.227)	0	0	0
19/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,176.0000	3,104.0000	(2.267)	0	0	0
19/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,768.0000	5,692.0000	(1.318)	0	0	0
19/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,623.0000	2,553.0000	(2.669)	0	0	0
19/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,222.0000	3,150.0000	(2.235)	0	0	0
19/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
19/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
19/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,045.0000	2,121.0000	3.716	0	0	0
19/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	144.0000	149.0000	3.472	0	0	0
19/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	448.0000	414.0000	(7.589)	0	0	0
19/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,316.0000	3,393.0000	2.322	0	0	0
19/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	393.0000	410.0000	4.326	0	0	0
19/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	257.0000	266.0000	3.502	0	0	0
19/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,552.0000	3,479.0000	(2.055)	0	0	0
19/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	890.0000	933.0000	4.831	0	0	0
19/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
19/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	261.0000	237.0000	(9.195)	0	0	0
19/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	333.0000	347.0000	4.204	0	0	0
19/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	723.0000	759.0000	4.979	0	0	0

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19/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,336.0000	2,413.0000	3.296	0	0	0
19/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	243.0000	221.0000	(9.053)	0	0	0
19/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	497.0000	461.0000	(7.243)	0	0	0
19/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,411.0000	1,350.0000	(4.323)	0	0	0
19/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
19/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
19/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,219.0000	1,278.0000	4.840	0	0	0
19/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	379.0000	348.0000	(8.179)	0	0	0
19/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,300.0000	4,377.0000	1.791	0	0	0
19/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,957.0000	4,034.0000	1.946	0	0	0
19/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	227.0000	208.0000	(8.370)	0	0	0
19/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	101.0000	92.0000	(8.911)	0	0	0
19/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	632.0000	589.0000	(6.804)	0	0	0
19/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
19/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,071.0000	7,994.0000	(0.954)	0	0	0
19/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,152.0000	1,207.0000	4.774	0	0	0
19/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,612.0000	3,689.0000	2.132	0	0	0
19/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,972.0000	3,049.0000	2.591	0	0	0
19/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
19/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
19/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,629.0000	2,706.0000	2.929	0	0	0
19/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
19/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,999.0000	2,072.0000	3.652	0	0	0
19/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,446.0000	1,511.0000	4.495	0	0	0
19/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	786.0000	737.0000	(6.234)	0	0	0
19/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,185.0000	1,240.0000	4.641	0	0	0
19/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,693.0000	1,762.0000	4.076	0	0	0
19/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	627.0000	657.0000	4.785	0	0	0
19/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	445.0000	464.0000	4.270	0	0	13,636
19/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	971.0000	1,018.0000	4.840	0	0	0
19/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,172.0000	4,099.0000	(1.750)	0	0	0
19/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	297.0000	271.0000	(8.754)	0	0	0
19/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	17.0000	17.0000	-	0	0	0

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19/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,507.0000	4,432.0000	(1.664)	0	0	0
19/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,363.0000	3,291.0000	(2.141)	0	0	0
19/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,253.0000	1,195.0000	(4.629)	0	0	0
19/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	753.0000	705.0000	(6.375)	0	0	0
19/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
19/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,533.0000	2,463.0000	(2.764)	0	0	0
19/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,315.0000	4,241.0000	(1.715)	0	0	0
19/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,352.0000	6,277.0000	(1.181)	0	0	0
19/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	682.0000	715.0000	4.839	0	0	0
19/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	152.0000	157.0000	3.289	0	0	0
19/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	887.0000	835.0000	(5.862)	0	0	0
19/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
19/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,089.0000	1,141.0000	4.775	0	0	13,636
19/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	690.0000	645.0000	(6.522)	0	0	0
19/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,457.0000	3,385.0000	(2.083)	0	0	0
19/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
19/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,319.0000	8,242.0000	(0.926)	0	0	0
19/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
19/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,719.0000	5,643.0000	(1.329)	0	0	0
19/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	155.0000	160.0000	3.226	0	0	0
19/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,411.0000	4,337.0000	(1.678)	0	0	0
19/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	578.0000	605.0000	4.671	0	0	0
19/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,809.0000	3,886.0000	2.022	0	0	0
19/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	224.0000	233.0000	4.018	0	0	0
19/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,385.0000	2,461.0000	3.187	0	0	0
19/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,963.0000	5,888.0000	(1.258)	0	0	0
19/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,621.0000	5,546.0000	(1.334)	0	0	0
19/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	645.0000	675.0000	4.651	0	0	0
19/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,443.0000	2,374.0000	(2.824)	0	0	0
19/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,710.0000	3,787.0000	2.075	0	0	0
19/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,365.0000	3,442.0000	2.288	0	0	0
19/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
19/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,574.0000	1,511.0000	(4.003)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,657.0000	1,594.0000	(3.802)	0	0	0
19/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,350.0000	4,427.0000	1.770	0	0	0
19/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	819.0000	769.0000	(6.105)	0	0	0
19/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
19/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
19/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,825.0000	2,902.0000	2.726	0	0	0
19/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	337.0000	308.0000	(8.605)	0	0	0
19/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
19/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,727.0000	2,804.0000	2.824	0	0	0
19/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,676.0000	7,599.0000	(1.003)	0	0	0
19/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,923.0000	7,846.0000	(0.972)	0	0	0
19/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,577.0000	7,500.0000	(1.016)	0	0	0
19/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,866.0000	1,937.0000	3.805	0	0	0
19/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
19/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
19/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	611.0000	639.0000	4.583	0	0	0
19/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
19/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,778.0000	1,849.0000	3.993	0	0	0
19/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	144.0000	132.0000	(8.333)	0	0	0
19/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	663.0000	694.0000	4.676	0	0	0
19/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	366.0000	381.0000	4.098	0	0	0
19/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	86.0000	79.0000	(8.140)	0	0	0
19/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
19/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	721.0000	674.0000	(6.519)	0	0	0
19/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	235.0000	244.0000	3.830	0	0	0
19/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,029.0000	1,078.0000	4.762	0	0	0
19/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,486.0000	1,552.0000	4.441	0	0	0
19/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,268.0000	4,194.0000	(1.734)	0	0	0
19/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	349.0000	363.0000	4.011	0	0	0
19/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,790.0000	3,716.0000	(1.953)	0	0	0
19/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	472.0000	437.0000	(7.415)	0	0	0
19/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,410.0000	3,338.0000	(2.111)	0	0	0
19/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,956.0000	1,890.0000	(3.374)	0	0	0
19/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	131.0000	136.0000	3.817	0	0	0
19/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	852.0000	802.0000	(5.869)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	298.0000	309.0000	3.691	0	0	0
19/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	594.0000	622.0000	4.714	0	0	0
19/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	864.0000	906.0000	4.861	0	0	0
19/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	992.0000	938.0000	(5.444)	0	0	0
19/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	534.0000	558.0000	4.494	0	0	0
19/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	126.0000	115.0000	(8.730)	0	0	0
19/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	548.0000	573.0000	4.562	0	0	0
19/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	506.0000	529.0000	4.545	0	0	0
19/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,064.0000	1,009.0000	(5.169)	0	0	0
19/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	563.0000	589.0000	4.618	0	0	0
19/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	311.0000	324.0000	4.180	0	0	0
19/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	921.0000	869.0000	(5.646)	0	0	0
19/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,869.0000	1,804.0000	(3.478)	0	0	0
19/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,567.0000	1,634.0000	4.276	0	0	0
19/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	136.0000	141.0000	3.676	0	0	0
19/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	956.0000	903.0000	(5.544)	0	0	0
19/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,694.0000	3,621.0000	(1.976)	0	0	0
19/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
19/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	201.0000	209.0000	3.980	0	0	0
19/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,448.0000	4,525.0000	1.731	0	0	0
19/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,482.0000	2,559.0000	3.102	0	0	0
19/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,464.0000	3,541.0000	2.223	0	0	0
19/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,760.0000	2,689.0000	(2.572)	0	0	0
19/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,255.0000	6,180.0000	(1.199)	0	0	0
19/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,865.0000	5,790.0000	(1.279)	0	0	0
19/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	176.0000	162.0000	(7.955)	0	0	0
19/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	279.0000	290.0000	3.943	0	0	0
19/08/2009	€ / R 2010/03/15	20.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,087.0000	2,020.0000	(3.210)	0	0	0
19/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
19/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,933.0000	3,859.0000	(1.882)	0	0	0
19/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,368.0000	1,431.0000	4.605	0	0	0
19/08/2009	€ / R 2010/03/15	17.90	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
19/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	16.0000	16.0000	-	0	0	0

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19/08/2009	€ / R 2010/03/15	18.00	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
19/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,824.0000	7,747.0000	(0.984)	0	0	0
19/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
19/08/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,121.0000	8,044.0000	(0.948)	0	0	0
19/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,239.0000	2,315.0000	3.394	0	0	0
19/08/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,158.0000	6,083.0000	(1.218)	0	0	0
19/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	€ / R 2010/03/15	19.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,220.0000	8,143.0000	(0.937)	0	0	0
19/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,202.0000	4,279.0000	1.832	0	0	0
19/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,218.0000	3,295.0000	2.393	0	0	0
19/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
19/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,104.0000	4,181.0000	1.876	0	0	0
19/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,176.0000	2,108.0000	(3.125)	0	0	0
19/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	174.0000	180.0000	3.448	0	0	0
19/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,082.0000	3,011.0000	(2.304)	0	0	0
19/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
19/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,029.0000	3,955.0000	(1.837)	0	0	0
19/08/2009	€ / R 2010/03/15	13.70	Call	Currency Future	268.0000	278.0000	3.731	0	0	0
19/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,331.0000	1,272.0000	(4.433)	0	0	0
19/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	201.0000	184.0000	(8.458)	0	0	0
19/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,120.0000	3,197.0000	2.468	0	0	0
19/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
19/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,141.0000	2,218.0000	3.596	0	0	0
19/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
19/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,292.0000	1,353.0000	4.721	0	0	0
19/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	423.0000	442.0000	4.492	0	0	0
19/08/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,255.0000	1,315.0000	4.781	0	0	0
19/08/2009	€ / R 2010/03/15	10.75	Put	Currency Future	213.0000	196.0000	(7.981)	0	0	0
19/08/2009	€ / R 2010/03/15	12.75	Call	Currency Future	413.0000	431.0000	4.358	0	0	0
19/08/2009	€ / R 2010/03/15	9.75	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
19/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,093.0000	2,169.0000	3.631	0	0	0
19/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
19/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,071.0000	3,147.0000	2.475	0	0	0

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19/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,371.0000	1,311.0000	(4.376)	0	0	0
19/08/2009	€ / R	2010/03/15	7.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
19/08/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,055.0000	4,132.0000	1.899	0	0	0
19/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	262.0000	272.0000	3.817	0	0	0
19/08/2009	€ / R	2010/03/15	14.75	Call	Currency Future	171.0000	177.0000	3.509	0	0	0
19/08/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,129.0000	3,057.0000	(2.301)	0	0	0
19/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,220.0000	2,152.0000	(3.063)	0	0	0
19/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	119.0000	122.0000	2.521	0	0	0
19/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,077.0000	4,003.0000	(1.815)	0	0	0
19/08/2009	AL13	2009/11/05			Index Future	248.8940	248.9490	0.022	0.0000	0.0000	10
19/08/2009	ALBI	2009/11/05			Index Future	298.8020	299.2400	0.147	0.0000	0.0000	694
19/08/2009	ALBI	2010/02/04			Index Future	304.3140	304.7540	0.145	0.0000	0.0000	0
19/08/2009	CRD1	2009/11/05			Index Future	127.5270	127.6160	0.070	0.0000	0.0000	2
19/08/2009	CRD1	2010/02/04			Index Future	129.8790	129.9680	0.069	0.0000	0.0000	0
19/08/2009	GOVI	2009/11/05			jGovi	300.5905	301.0250	0.145	0.0000	0.0000	543
19/08/2009	GOVI	2010/02/04			jGovi	306.1360	306.5720	0.142	0.0000	0.0000	0
19/08/2009	ILBI	2009/11/05			Index Future	363.8640	363.9950	0.036	0.0000	0.0000	3
19/08/2009	J153	2010/08/31			jSwap	7.5270	7.5240	(0.040)	0.0000	0.0000	0
19/08/2009	J157	2015/09/15			jSwap	8.5280	8.5120	(0.188)	0.0000	0.0000	0
19/08/2009	J186	2026/12/21			jSwap	8.1900	8.1590	(0.379)	0.0000	0.0000	0
19/08/2009	J201	2014/12/22			jSwap	8.3620	8.3520	(0.120)	0.0000	0.0000	0
19/08/2009	J203	2017/09/15			jSwap	8.6560	8.6410	(0.173)	0.0000	0.0000	0

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19/08/2009	J204	2018/12/21			jSwap	8.6340	8.6170	(0.197)	0.0000	0.0000	0
19/08/2009	J207	2020/01/15			jSwap	8.6280	8.6090	(0.220)	0.0000	0.0000	0
19/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
19/08/2009	JFRA	2009/11/05			jFra	6.8270	6.8240	(0.044)	0.0000	0.0000	0
19/08/2009	JFRA	2010/02/04			jFra	6.8060	6.7980	(0.118)	0.0000	0.0000	0
19/08/2009	JFRA	2010/05/06			jFra	6.9290	6.9220	(0.101)	0.0000	0.0000	0
19/08/2009	JFRA	2010/08/05			jFra	7.2140	7.2110	(0.042)	0.0000	0.0000	0
19/08/2009	JFRA	2010/11/04			jFra	7.5380	7.5220	(0.212)	0.0000	0.0000	0
19/08/2009	JN02	2009/11/05			jNote	7.4480	7.4410	(0.094)	0.0000	0.0000	0
19/08/2009	JN02	2010/02/04			jNote	7.6720	7.6640	(0.104)	0.0000	0.0000	0
19/08/2009	JN05	2009/11/05			jNote	8.3380	8.3290	(0.108)	0.0000	0.0000	0
19/08/2009	JN05	2010/02/04			jNote	8.4750	8.4630	(0.142)	0.0000	0.0000	0
19/08/2009	JN10	2009/11/05			jNote	8.5960	8.5720	(0.279)	0.0000	0.0000	0
19/08/2009	JN10	2010/02/04			jNote	8.6530	8.6260	(0.312)	0.0000	0.0000	0
19/08/2009	JROD	2009/08/31			jRod	7.1330	7.1310	(0.028)	0.0000	0.0000	0
19/08/2009	JROD	2009/09/30			jRod	7.0580	7.0500	(0.113)	0.0000	0.0000	0
19/08/2009	JROD	2009/10/30			jRod	7.0680	7.0530	(0.212)	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
19/08/2009	JROD	2009/11/30			jRod	7.1770	7.1690	(0.111)	0.0000	0.0000	0
19/08/2009	JROD	2009/12/31			jRod	7.2300	7.2270	(0.041)	0.0000	0.0000	0
19/08/2009	OTH1	2009/11/05			Index Future	288.9830	289.4410	0.158	0.0000	0.0000	3
19/08/2009	OTH1	2010/02/04			Index Future	294.3140	294.7750	0.157	0.0000	0.0000	0
19/08/2009	R153	2009/11/05			Bond Future	7.6350	7.5880	(0.616)	0.0000	0.0000	0
19/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	926.0000	891.0000	(3.780)	0	0	0
19/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
19/08/2009	R155	2009/11/05			Bond Future	7.7770	7.7390	(0.489)	0.0000	0.0000	0
19/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	538.0000	501.0000	(6.877)	0	0	0
19/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	491.0000	520.0000	5.906	0	0	0
19/08/2009	R157	2009/11/05			Bond Future	8.2920	8.2580	(0.410)	0.0000	0.0000	5,970
19/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,560.0000	4,404.0000	(3.421)	0	0	0
19/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	323.0000	345.0000	6.811	0	0	0
19/08/2009	R157	2010/02/04			Bond Future	8.3560	8.3200	(0.431)	0.0000	0.0000	0
19/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,126.0000	1,177.0000	4.529	0	0	0
19/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,215.0000	4,085.0000	(3.084)	0	0	0
19/08/2009	R157	2010/05/06			Bond Future	8.3780	8.3400	(0.454)	0.0000	0.0000	0
19/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,010.0000	3,106.0000	3.189	0	0	0
19/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,425.0000	2,337.0000	(3.629)	0	0	0
19/08/2009	R157	2010/08/05			Bond Future	8.3580	8.3180	(0.479)	0.0000	0.0000	0
19/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,292.0000	2,215.0000	(3.360)	0	0	0
19/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,082.0000	4,190.0000	2.646	0	0	0
19/08/2009	R186	2009/11/05			Bond Future	8.8180	8.7850	(0.374)	0.0000	0.0000	11,509
19/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,269.0000	2,125.0000	(6.346)	14	14	5,000
19/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,422.0000	3,237.0000	(5.406)	0	0	240
19/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,074.0000	13,764.0000	(2.203)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,759.0000	2,895.0000	4.929	0	0	0
19/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	136.0000	147.0000	8.088	14	14	5,000
19/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,015.0000	4,192.0000	4.408	0	0	0
19/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	11,405.0000	11,105.0000	(2.630)	0	0	0
19/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	296.0000	317.0000	7.095	0	0	240
19/08/2009	R186	2010/02/04			Bond Future	8.8570	8.8240	(0.373)	0.0000	0.0000	0
19/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,210.0000	2,301.0000	4.118	0	0	0
19/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,259.0000	8,032.0000	(2.749)	0	0	0
19/08/2009	R186	2010/05/06			Bond Future	8.8780	8.8440	(0.383)	0.0000	0.0000	0
19/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,889.0000	4,736.0000	(3.129)	0	0	0
19/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,038.0000	6,209.0000	2.832	0	0	0
19/08/2009	R186	2010/08/05			Bond Future	8.8810	8.8460	(0.394)	0.0000	0.0000	0
19/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,915.0000	8,111.0000	2.476	0	0	0
19/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,519.0000	4,384.0000	(2.987)	0	0	0
19/08/2009	R201	2009/11/05			Bond Future	8.3320	8.2970	(0.420)	0.0000	0.0000	2
19/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	215.0000	231.0000	7.442	0	0	0
19/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,732.0000	3,603.0000	(3.457)	0	0	0
19/08/2009	R201	2010/02/04			Bond Future	8.3860	8.3500	(0.429)	0.0000	0.0000	0
19/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	557.0000	585.0000	5.027	0	0	0
19/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,145.0000	4,030.0000	(2.774)	0	0	0
19/08/2009	R201	2010/05/06			Bond Future	8.4020	8.3640	(0.452)	0.0000	0.0000	0
19/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,305.0000	2,380.0000	3.254	0	0	0
19/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,935.0000	1,865.0000	(3.618)	0	0	0
19/08/2009	R201	2010/08/05			Bond Future	8.3740	8.3340	(0.478)	0.0000	0.0000	0
19/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,597.0000	3,691.0000	2.613	0	0	0
19/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,360.0000	1,309.0000	(3.750)	0	0	0
19/08/2009	R203	2009/11/05			Bond Future	8.8120	8.7780	(0.386)	0.0000	0.0000	1,570
19/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,689.0000	7,512.0000	(2.302)	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
19/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	163.0000	173.0000	6.135	0	0	0
19/08/2009	R203	2010/02/04			Bond Future	8.8760	8.8400	(0.406)	0.0000	0.0000	0
19/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,392.0000	1,446.0000	3.879	0	0	0
19/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,078.0000	4,940.0000	(2.718)	0	0	0
19/08/2009	R203	2010/05/06			Bond Future	8.9070	8.8700	(0.415)	0.0000	0.0000	0
19/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,195.0000	3,101.0000	(2.942)	0	0	0
19/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,677.0000	3,775.0000	2.665	0	0	0
19/08/2009	R203	2010/08/05			Bond Future	8.9090	8.8710	(0.427)	0.0000	0.0000	0
19/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,215.0000	3,130.0000	(2.644)	0	0	0
19/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,923.0000	5,031.0000	2.194	0	0	0
19/08/2009	R204	2009/11/05			Bond Future	8.8030	8.7700	(0.375)	0.0000	0.0000	2,301
19/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,402.0000	8,215.0000	(2.226)	0	0	0
19/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	180.0000	191.0000	6.111	0	0	0
19/08/2009	R204	2010/02/04			Bond Future	8.8560	8.8220	(0.384)	0.0000	0.0000	0
19/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,566.0000	1,623.0000	3.640	0	0	0
19/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,506.0000	5,364.0000	(2.579)	0	0	0
19/08/2009	R204	2010/05/06			Bond Future	8.8850	8.8490	(0.405)	0.0000	0.0000	0
19/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,112.0000	4,219.0000	2.602	0	0	0
19/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,456.0000	3,356.0000	(2.894)	0	0	0
19/08/2009	R204	2010/08/05			Bond Future	8.8890	8.8520	(0.416)	0.0000	0.0000	0
19/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,142.0000	5,262.0000	2.334	0	0	0
19/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,140.0000	3,052.0000	(2.803)	0	0	0
19/08/2009	R206	2009/11/05			Bond Future	8.3500	8.3370	(0.156)	0.0000	0.0000	1,121
19/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,127.0000	3,085.0000	(1.343)	0	0	0
19/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	178.0000	180.0000	1.124	0	0	0
19/08/2009	R206	2010/02/04			Bond Future	8.4130	8.3990	(0.166)	0.0000	0.0000	0
19/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,471.0000	3,433.0000	(1.095)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	468.0000	474.0000	1.282	0	0	0
19/08/2009	R206	2010/05/06			Bond Future	8.4370	8.4230	(0.166)	0.0000	0.0000	0
19/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,327.0000	1,307.0000	(1.507)	0	0	0
19/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,277.0000	2,299.0000	0.966	0	0	0
19/08/2009	R206	2010/08/05			Bond Future	8.4110	8.3950	(0.190)	0.0000	0.0000	0
19/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,784.0000	2,812.0000	1.006	0	0	0
19/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,107.0000	1,089.0000	(1.626)	0	0	0
19/08/2009	R207	2009/11/05			Bond Future	8.8890	8.8550	(0.382)	0.0000	0.0000	600
19/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	150.0000	159.0000	6.000	0	0	0
19/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,226.0000	9,026.0000	(2.168)	0	0	0
19/08/2009	R207	2010/02/04			Bond Future	8.9390	8.9050	(0.380)	0.0000	0.0000	0
19/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,565.0000	1,622.0000	3.642	0	0	0
19/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,842.0000	5,694.0000	(2.533)	0	0	0
19/08/2009	R207	2010/05/06			Bond Future	8.9700	8.9350	(0.390)	0.0000	0.0000	0
19/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,181.0000	3,089.0000	(2.892)	0	0	0
19/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,819.0000	4,934.0000	2.386	0	0	0
19/08/2009	R207	2010/08/05			Bond Future	8.9780	8.9420	(0.401)	0.0000	0.0000	0
19/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,885.0000	2,803.0000	(2.842)	0	0	0
19/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,859.0000	5,987.0000	2.185	0	0	0
19/08/2009	R208	2009/11/05			Bond Future	8.8970	8.8630	(0.382)	0.0000	0.0000	5,125
19/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,876.0000	7,673.0000	(2.577)	0	0	0
19/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	173.0000	186.0000	7.514	0	0	0
19/08/2009	R208	2010/02/04			Bond Future	8.9450	8.9110	(0.380)	0.0000	0.0000	0
19/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,807.0000	1,878.0000	3.929	0	0	0
19/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,645.0000	4,504.0000	(3.036)	0	0	0
19/08/2009	R208	2010/05/06			Bond Future	8.9710	8.9360	(0.390)	0.0000	0.0000	0
19/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,855.0000	2,762.0000	(3.257)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,550.0000	4,672.0000	2.681	0	0	0
19/08/2009	R208	2010/08/05			Bond Future	8.9770	8.9410	(0.401)	0.0000	0.0000	0
19/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,872.0000	2,787.0000	(2.960)	0	0	0
19/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,974.0000	6,109.0000	2.260	0	0	0
19/08/2009	R209	2009/11/05			Bond Future	8.3480	8.3260	(0.264)	0.0000	0.0000	3,051
19/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	134.0000	122.0000	(8.955)	19	57	2,970
19/08/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	0.0000	719.0000	100.000	32	32	0
19/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,894.0000	11,073.0000	1.643	0	0	0
19/08/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	0.0000	8,200.0000	100.000	0	0	960
19/08/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	0.0000	6,245.0000	100.000	0	0	0
19/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,744.0000	10,561.0000	(1.703)	0	0	0
19/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,345.0000	13,157.0000	(1.409)	0	0	0
19/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	201.0000	209.0000	3.980	0	0	0
19/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	85.0000	89.0000	4.706	18	18	5,000
19/08/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	440.0000	100.000	14	14	960
19/08/2009	R209	2010/02/04			Bond Future	8.3680	8.3460	(0.263)	0.0000	0.0000	0
19/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,323.0000	9,168.0000	(1.663)	0	0	0
19/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,215.0000	1,250.0000	2.881	18	18	2,500
19/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,703.0000	12,871.0000	1.323	0	0	0
19/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	468.0000	446.0000	(4.701)	0	0	0
19/08/2009	R209	2010/05/06			Bond Future	8.3720	8.3500	(0.263)	0.0000	0.0000	0
19/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,197.0000	4,106.0000	(2.168)	0	0	0
19/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,286.0000	5,385.0000	1.873	0	0	0
19/08/2009	R209	2010/08/05			Bond Future	8.3620	8.3400	(0.263)	0.0000	0.0000	0
19/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,046.0000	3,968.0000	(1.928)	0	0	0
19/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,273.0000	7,385.0000	1.540	0	0	0
19/08/2009	TRT1	2009/11/05			Index Future	296.7810	297.2090	0.144	0.0000	0.0000	100
19/08/2009	TRT1	2010/02/04			Index Future	302.2560	302.6860	0.142	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
19/08/2009	ZAAD	2009/09/14			Currency Future	6.6564	6.6667	0.155	6.6600	6.6600	240,943
19/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,044.0000	2,034.0000	(0.489)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	296.0000	286.0000	(3.378)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,156.0000	4,167.0000	0.265	0	0	0
19/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	425.0000	414.0000	(2.588)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	149.0000	140.0000	(6.040)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	119.0000	111.0000	(6.723)	0	0	0
19/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	303.0000	309.0000	1.980	0	0	0
19/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	381.0000	370.0000	(2.887)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,307.0000	1,317.0000	0.765	0	0	0
19/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,794.0000	7,783.0000	(0.141)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	516.0000	505.0000	(2.132)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	470.0000	459.0000	(2.340)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	705.0000	695.0000	(1.418)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
19/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
19/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,044.0000	4,033.0000	(0.272)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	563.0000	552.0000	(1.954)	0	0	0
19/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,206.0000	3,217.0000	0.343	0	0	0
19/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	2,056.0000	2,067.0000	0.535	0	0	0
19/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	31.0000	31.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	26.0000	26.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	802.0000	792.0000	(1.247)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	477.0000	485.0000	1.677	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	1,944.0000	1,934.0000	(0.514)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	26.0000	26.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	959.0000	969.0000	1.043	0	0	0
19/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	714.0000	723.0000	1.261	0	0	0
19/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	52.0000	52.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	754.0000	743.0000	(1.459)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,794.0000	5,783.0000	(0.190)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,094.0000	2,084.0000	(0.478)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	44.0000	44.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	657.0000	647.0000	(1.522)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	52.0000	52.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	610.0000	599.0000	(1.803)	0	0	0
19/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,794.0000	3,783.0000	(0.290)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	44.0000	44.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	563.0000	552.0000	(1.954)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	900.0000	890.0000	(1.111)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	149.0000	140.0000	(6.040)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,895.0000	1,884.0000	(0.580)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	225.0000	229.0000	1.778	0	0	0
19/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	1,058.0000	1,068.0000	0.945	0	0	0
19/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	31.0000	31.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	106.0000	107.0000	0.943	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	156.0000	159.0000	1.923	0	0	0
19/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	256.0000	246.0000	(3.906)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	754.0000	743.0000	(1.459)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,206.0000	2,217.0000	0.499	0	0	0
19/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	425.0000	414.0000	(2.588)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	126.0000	128.0000	1.587	0	0	0
19/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
19/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	657.0000	647.0000	(1.522)	0	0	0
19/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	432.0000	440.0000	1.852	0	0	0
19/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	344.0000	351.0000	2.035	0	0	0
19/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	296.0000	286.0000	(3.378)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	516.0000	505.0000	(2.132)	0	0	0
19/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,906.0000	5,917.0000	0.186	0	0	0
19/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	338.0000	327.0000	(3.254)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,894.0000	7,883.0000	(0.139)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,406.0000	4,417.0000	0.250	0	0	0
19/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	4,056.0000	4,067.0000	0.271	0	0	0
19/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	338.0000	327.0000	(3.254)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	156.0000	159.0000	1.923	0	0	0
19/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,894.0000	3,883.0000	(0.282)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,695.0000	1,684.0000	(0.649)	0	0	0
19/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	477.0000	485.0000	1.677	0	0	0
19/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,795.0000	1,784.0000	(0.613)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	3,056.0000	3,067.0000	0.360	0	0	0
19/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	470.0000	459.0000	(2.340)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,108.0000	1,118.0000	0.903	0	0	0
19/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	714.0000	723.0000	1.261	0	0	0
19/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,356.0000	4,367.0000	0.253	0	0	0
19/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	851.0000	841.0000	(1.175)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,794.0000	5,783.0000	(0.190)	0	0	0
19/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,106.0000	3,117.0000	0.354	0	0	0
19/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,106.0000	2,117.0000	0.522	0	0	0
19/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,694.0000	3,683.0000	(0.298)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,844.0000	5,833.0000	(0.188)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	303.0000	309.0000	1.980	0	0	0
19/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,956.0000	1,967.0000	0.562	0	0	0
19/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	189.0000	193.0000	2.116	0	0	0
19/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

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19/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	570.0000	579.0000	1.579	0	0	0
19/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,606.0000	4,617.0000	0.239	0	0	0
19/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,106.0000	6,117.0000	0.180	0	0	0
19/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,356.0000	3,367.0000	0.328	0	0	0
19/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,956.0000	2,967.0000	0.372	0	0	0
19/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,794.0000	3,783.0000	(0.290)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,644.0000	5,633.0000	(0.195)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	388.0000	395.0000	1.804	0	0	0
19/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,644.0000	7,633.0000	(0.144)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,794.0000	7,783.0000	(0.141)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,644.0000	3,633.0000	(0.302)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,906.0000	1,917.0000	0.577	0	0	0
19/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	570.0000	579.0000	1.579	0	0	0
19/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,906.0000	2,917.0000	0.379	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,356.0000	2,367.0000	0.467	0	0	0
19/08/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	1,009.0000	1,019.0000	0.991	0	0	0
19/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,906.0000	3,917.0000	0.282	0	0	0
19/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,645.0000	1,635.0000	(0.608)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,594.0000	4,583.0000	(0.239)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	1,994.0000	1,984.0000	(0.502)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	523.0000	532.0000	1.721	0	0	0
19/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,595.0000	1,585.0000	(0.627)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,106.0000	4,117.0000	0.268	0	0	0
19/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	3,994.0000	3,983.0000	(0.275)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	910.0000	920.0000	1.099	0	0	0
19/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	3,944.0000	3,933.0000	(0.279)	0	0	0
19/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,156.0000	2,167.0000	0.510	0	0	0
19/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,357.0000	1,367.0000	0.737	0	0	0
19/08/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,044.0000	6,033.0000	(0.182)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	618.0000	627.0000	1.456	0	0	0
19/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,694.0000	5,683.0000	(0.193)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	5,994.0000	5,983.0000	(0.184)	0	0	0
19/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	811.0000	821.0000	1.233	0	0	0
19/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,207.0000	1,217.0000	0.829	0	0	0
19/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,094.0000	3,084.0000	(0.323)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	5,944.0000	5,933.0000	(0.185)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,694.0000	7,683.0000	(0.143)	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
19/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,157.0000	1,167.0000	0.864	0	0	0
19/08/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	2,006.0000	2,017.0000	0.548	0	0	0
19/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,044.0000	8,033.0000	(0.137)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,094.0000	6,083.0000	(0.181)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,607.0000	1,617.0000	0.622	0	0	0
19/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
19/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	3,006.0000	3,017.0000	0.366	0	0	0
19/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	860.0000	870.0000	1.163	0	0	0
19/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
19/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	7,944.0000	7,933.0000	(0.138)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,306.0000	2,317.0000	0.477	0	0	0
19/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	119.0000	111.0000	(6.723)	0	0	0
19/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,306.0000	3,317.0000	0.333	0	0	0
19/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,407.0000	1,417.0000	0.711	0	0	0
19/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,844.0000	7,833.0000	(0.140)	0	0	0
19/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,894.0000	2,884.0000	(0.346)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	666.0000	675.0000	1.351	0	0	0
19/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,306.0000	4,317.0000	0.255	0	0	0
19/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,845.0000	1,834.0000	(0.596)	0	0	0
19/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,844.0000	3,833.0000	(0.286)	0	0	0
19/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,394.0000	4,383.0000	(0.250)	0	0	0

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19/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	762.0000	772.0000	1.312	0	0	0
19/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	218.0000	208.0000	(4.587)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	126.0000	128.0000	1.587	0	0	0
19/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,396.0000	1,385.0000	(0.788)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,206.0000	4,217.0000	0.262	0	0	0
19/08/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,956.0000	3,967.0000	0.278	0	0	0
19/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,894.0000	5,883.0000	(0.187)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	4,006.0000	4,017.0000	0.275	0	0	0
19/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	218.0000	208.0000	(4.587)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,094.0000	8,083.0000	(0.136)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	7,994.0000	7,983.0000	(0.138)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	182.0000	173.0000	(4.945)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
19/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,094.0000	4,083.0000	(0.269)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
19/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,344.0000	4,333.0000	(0.253)	0	0	0
19/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,144.0000	4,133.0000	(0.265)	0	0	0
19/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,844.0000	2,834.0000	(0.352)	0	0	0
19/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,144.0000	6,133.0000	(0.179)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,144.0000	8,133.0000	(0.135)	0	0	0
19/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,144.0000	2,134.0000	(0.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,856.0000	3,867.0000	0.285	0	0	0
19/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,346.0000	1,335.0000	(0.817)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,856.0000	1,867.0000	0.593	0	0	0
19/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,856.0000	2,867.0000	0.385	0	0	0
19/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,156.0000	6,167.0000	0.179	0	0	0
19/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,256.0000	4,267.0000	0.258	0	0	0
19/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,656.0000	1,667.0000	0.664	0	0	0
19/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,156.0000	3,167.0000	0.349	0	0	0
19/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,744.0000	5,733.0000	(0.192)	0	0	0
19/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,656.0000	4,667.0000	0.236	0	0	0
19/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,744.0000	3,733.0000	(0.294)	0	0	0
19/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,744.0000	7,733.0000	(0.142)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,745.0000	1,734.0000	(0.630)	0	0	0
19/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,256.0000	2,267.0000	0.488	0	0	0
19/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,256.0000	3,267.0000	0.338	0	0	0
19/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,257.0000	1,267.0000	0.796	0	0	0
19/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	263.0000	268.0000	1.901	0	0	0
19/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	388.0000	395.0000	1.804	0	0	0
19/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	189.0000	193.0000	2.116	0	0	0

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19/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
19/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	263.0000	268.0000	1.901	0	0	0
19/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
19/08/2009	ZAAD	2009/12/14			Currency Future	6.7144	6.7257	0.168	0.0000	0.0000	705
19/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	358.0000	363.0000	1.397	0	0	0
19/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	697.0000	687.0000	(1.435)	0	0	0
19/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,017.0000	2,028.0000	0.545	0	0	0
19/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
19/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,914.0000	3,926.0000	0.307	0	0	0
19/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	139.0000	134.0000	(3.597)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,164.0000	4,176.0000	0.288	0	0	0
19/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	150.0000	151.0000	0.667	0	0	0
19/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,186.0000	8,175.0000	(0.134)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	720.0000	730.0000	1.389	0	0	0
19/08/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,165.0000	2,177.0000	0.554	0	0	0
19/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	84.0000	82.0000	(2.381)	0	0	0
19/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	460.0000	451.0000	(1.957)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	302.0000	306.0000	1.325	0	0	0
19/08/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	389.0000	380.0000	(2.314)	0	0	0
19/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,762.0000	1,751.0000	(0.624)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	599.0000	607.0000	1.336	0	0	0
19/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	536.0000	526.0000	(1.866)	0	0	0
19/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,186.0000	6,175.0000	(0.178)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	291.0000	283.0000	(2.749)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,178.0000	1,189.0000	0.934	0	0	0
19/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	615.0000	605.0000	(1.626)	0	0	0
19/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,014.0000	3,026.0000	0.398	0	0	0

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19/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	255.0000	259.0000	1.569	0	0	0
19/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	237.0000	230.0000	(2.954)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	194.0000	187.0000	(3.608)	0	0	0
19/08/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
19/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,014.0000	4,026.0000	0.299	0	0	0
19/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	561.0000	569.0000	1.426	0	0	0
19/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	139.0000	140.0000	0.719	0	0	0
19/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	203.0000	205.0000	0.985	0	0	0
19/08/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,265.0000	2,276.0000	0.486	0	0	0
19/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
19/08/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,202.0000	2,191.0000	(0.500)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	109.0000	106.0000	(2.752)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	188.0000	190.0000	1.064	0	0	0
19/08/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	174.0000	176.0000	1.149	0	0	0
19/08/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	805.0000	816.0000	1.366	0	0	0
19/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	424.0000	415.0000	(2.123)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	358.0000	363.0000	1.397	0	0	0
19/08/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,275.0000	1,286.0000	0.863	0	0	0
19/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,818.0000	1,829.0000	0.605	0	0	0
19/08/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,314.0000	4,326.0000	0.278	0	0	0
19/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	261.0000	253.0000	(3.065)	0	0	0
19/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	139.0000	140.0000	0.719	0	0	0
19/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	194.0000	187.0000	(3.608)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,188.0000	4,176.0000	(0.287)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	524.0000	531.0000	1.336	0	0	0
19/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	276.0000	279.0000	1.087	0	0	0
19/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	453.0000	460.0000	1.545	0	0	0
19/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	575.0000	565.0000	(1.739)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	638.0000	647.0000	1.411	0	0	0
19/08/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,264.0000	3,276.0000	0.368	0	0	0
19/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	575.0000	565.0000	(1.739)	0	0	0
19/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
19/08/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	74.0000	71.0000	(4.054)	0	0	0
19/08/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	109.0000	106.0000	(2.752)	0	0	0
19/08/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
19/08/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	215.0000	208.0000	(3.256)	0	0	0
19/08/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	849.0000	860.0000	1.296	0	0	0
19/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,314.0000	3,326.0000	0.362	0	0	0
19/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,864.0000	2,876.0000	0.419	0	0	0
19/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	261.0000	253.0000	(3.065)	0	0	0
19/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	156.0000	151.0000	(3.205)	0	0	0
19/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
19/08/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
19/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
19/08/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,364.0000	4,376.0000	0.275	0	0	0
19/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	524.0000	531.0000	1.336	0	0	0
19/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	497.0000	488.0000	(1.811)	0	0	0
19/08/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	762.0000	772.0000	1.312	0	0	0
19/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	497.0000	488.0000	(1.811)	0	0	0
19/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,214.0000	3,226.0000	0.373	0	0	0
19/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,064.0000	3,076.0000	0.392	0	0	0
19/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	424.0000	415.0000	(2.123)	0	0	0
19/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	237.0000	239.0000	0.844	0	0	0
19/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,066.0000	2,078.0000	0.581	0	0	0
19/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,141.0000	3,130.0000	(0.350)	0	0	0
19/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	276.0000	279.0000	1.087	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,786.0000	5,775.0000	(0.190)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,689.0000	3,678.0000	(0.298)	0	0	0
19/08/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,637.0000	4,626.0000	(0.237)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	188.0000	190.0000	1.064	0	0	0
19/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	453.0000	460.0000	1.545	0	0	0
19/08/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,136.0000	6,125.0000	(0.179)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	488.0000	495.0000	1.434	0	0	0
19/08/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
19/08/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	656.0000	645.0000	(1.677)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	420.0000	426.0000	1.429	0	0	0
19/08/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,786.0000	7,775.0000	(0.141)	0	0	0
19/08/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	123.0000	119.0000	(3.252)	0	0	0
19/08/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,114.0000	6,126.0000	0.196	0	0	0
19/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,714.0000	1,702.0000	(0.700)	0	0	0
19/08/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	139.0000	134.0000	(3.597)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,893.0000	2,881.0000	(0.415)	0	0	0
19/08/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,324.0000	1,335.0000	0.831	0	0	0
19/08/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
19/08/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,032.0000	1,043.0000	1.066	0	0	0
19/08/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	420.0000	426.0000	1.429	0	0	0
19/08/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,789.0000	3,777.0000	(0.317)	0	0	0
19/08/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,387.0000	4,376.0000	(0.251)	0	0	0
19/08/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,365.0000	2,376.0000	0.465	0	0	0
19/08/2009	ZAAD	2009/12/14	10.50	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
19/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,665.0000	1,654.0000	(0.661)	0	0	0
19/08/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,055.0000	2,044.0000	(0.535)	0	0	0
19/08/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	156.0000	151.0000	(3.205)	0	0	0
19/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,811.0000	1,800.0000	(0.607)	0	0	0
19/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,315.0000	2,326.0000	0.475	0	0	0
19/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,860.0000	1,848.0000	(0.645)	0	0	0
19/08/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,886.0000	5,875.0000	(0.187)	0	0	0
19/08/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	329.0000	334.0000	1.520	0	0	0
19/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,636.0000	7,625.0000	(0.144)	0	0	0
19/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,038.0000	4,027.0000	(0.272)	0	0	0
19/08/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,215.0000	2,226.0000	0.497	0	0	0
19/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,686.0000	5,675.0000	(0.193)	0	0	0
19/08/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,373.0000	1,385.0000	0.874	0	0	0
19/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,838.0000	3,827.0000	(0.287)	0	0	0
19/08/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,364.0000	3,376.0000	0.357	0	0	0
19/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,214.0000	4,226.0000	0.285	0	0	0
19/08/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,836.0000	7,825.0000	(0.140)	0	0	0
19/08/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,036.0000	6,025.0000	(0.182)	0	0	0
19/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,424.0000	1,413.0000	(0.772)	0	0	0
19/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,636.0000	5,625.0000	(0.195)	0	0	0
19/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,686.0000	7,675.0000	(0.143)	0	0	0
19/08/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,864.0000	5,876.0000	0.205	0	0	0
19/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	20.0000	20.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	679.0000	688.0000	1.325	0	0	0
19/08/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,639.0000	3,628.0000	(0.302)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,036.0000	8,025.0000	(0.137)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,614.0000	4,626.0000	0.260	0	0	0
19/08/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,226.0000	1,237.0000	0.897	0	0	0
19/08/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,114.0000	3,126.0000	0.385	0	0	0
19/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	322.0000	314.0000	(2.484)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,888.0000	3,877.0000	(0.283)	0	0	0
19/08/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	203.0000	205.0000	0.985	0	0	0
19/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,886.0000	7,875.0000	(0.139)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,620.0000	1,631.0000	0.679	0	0	0
19/08/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
19/08/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,814.0000	2,826.0000	0.426	0	0	0
19/08/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,957.0000	1,946.0000	(0.562)	0	0	0
19/08/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	39.0000	39.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	599.0000	607.0000	1.336	0	0	0
19/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	389.0000	380.0000	(2.314)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,264.0000	4,276.0000	0.281	0	0	0
19/08/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	322.0000	314.0000	(2.484)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,814.0000	3,826.0000	0.315	0	0	0
19/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,114.0000	4,126.0000	0.292	0	0	0
19/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	27.0000	27.0000	-	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
19/08/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,938.0000	3,927.0000	(0.279)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,964.0000	3,976.0000	0.303	0	0	0
19/08/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,936.0000	7,925.0000	(0.139)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	84.0000	82.0000	(2.381)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,964.0000	2,976.0000	0.405	0	0	0
19/08/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,064.0000	4,076.0000	0.295	0	0	0
19/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,936.0000	5,925.0000	(0.185)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	986.0000	997.0000	1.116	0	0	0
19/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	355.0000	346.0000	(2.535)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,080.0000	1,092.0000	1.111	0	0	0
19/08/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,967.0000	1,979.0000	0.610	0	0	0
19/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,116.0000	2,127.0000	0.520	0	0	0
19/08/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	355.0000	346.0000	(2.535)	0	0	0
19/08/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	219.0000	222.0000	1.370	0	0	0
19/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	219.0000	222.0000	1.370	0	0	0
19/08/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,988.0000	3,977.0000	(0.276)	0	0	0
19/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	237.0000	239.0000	0.844	0	0	0
19/08/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,909.0000	1,897.0000	(0.629)	0	0	0
19/08/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,986.0000	5,975.0000	(0.184)	0	0	0
19/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.80	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
19/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	21.0000	21.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,129.0000	1,140.0000	0.974	0	0	0
19/08/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,088.0000	4,077.0000	(0.269)	0	0	0
19/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,914.0000	2,926.0000	0.412	0	0	0
19/08/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,086.0000	6,075.0000	(0.181)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,669.0000	1,681.0000	0.719	0	0	0
19/08/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,164.0000	6,176.0000	0.195	0	0	0
19/08/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,164.0000	3,176.0000	0.379	0	0	0
19/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,104.0000	2,093.0000	(0.523)	0	0	0
19/08/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,086.0000	8,075.0000	(0.136)	0	0	0
19/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	940.0000	950.0000	1.064	0	0	0
19/08/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,918.0000	1,929.0000	0.574	0	0	0
19/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,664.0000	4,676.0000	0.257	0	0	0
19/08/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,136.0000	8,125.0000	(0.135)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,138.0000	4,126.0000	(0.290)	0	0	0
19/08/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,864.0000	3,876.0000	0.311	0	0	0
19/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,843.0000	2,832.0000	(0.387)	0	0	0
19/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,868.0000	1,879.0000	0.589	0	0	0
19/08/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,377.0000	1,366.0000	(0.799)	0	0	0
19/08/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0

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19/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,836.0000	5,825.0000	(0.188)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,153.0000	2,142.0000	(0.511)	0	0	0
19/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	41.0000	41.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,337.0000	4,326.0000	(0.254)	0	0	0
19/08/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,986.0000	7,975.0000	(0.138)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	894.0000	905.0000	1.230	0	0	0
19/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
19/08/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,006.0000	1,995.0000	(0.548)	0	0	0
19/08/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,736.0000	7,725.0000	(0.142)	0	0	0
19/08/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,736.0000	5,725.0000	(0.192)	0	0	0
19/08/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,739.0000	3,727.0000	(0.321)	0	0	0
19/08/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	488.0000	495.0000	1.434	0	0	0
19/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	123.0000	119.0000	(3.252)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	388.0000	394.0000	1.546	0	0	0
19/08/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	174.0000	168.0000	(3.448)	0	0	0
19/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	302.0000	306.0000	1.325	0	0	0
19/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	237.0000	230.0000	(2.954)	0	0	0
19/08/2009	ZAAD	2010/03/15			Currency Future	6.7653	6.7773	0.177	0.0000	0.0000	4
19/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,165.0000	4,177.0000	0.288	0	0	0
19/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
19/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,116.0000	3,128.0000	0.385	0	0	0
19/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	801.0000	810.0000	1.124	0	0	0
19/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	457.0000	448.0000	(1.969)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	362.0000	354.0000	(2.210)	0	0	0
19/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,836.0000	7,824.0000	(0.153)	0	0	0

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19/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	283.0000	276.0000	(2.473)	0	0	0
19/08/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	5.45	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/08/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,974.0000	1,986.0000	0.608	0	0	0
19/08/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	322.0000	325.0000	0.932	0	0	0
19/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,193.0000	1,204.0000	0.922	0	0	0
19/08/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	259.0000	253.0000	(2.317)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	727.0000	735.0000	1.100	0	0	0
19/08/2009	ZAAD 2010/03/15	10.65	Put	Currency Future	3,893.0000	3,881.0000	(0.308)	0	0	0
19/08/2009	ZAAD 2010/03/15	4.45	Call	Currency Future	2,320.0000	2,332.0000	0.517	0	0	0
19/08/2009	ZAAD 2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	377.0000	381.0000	1.061	0	0	0
19/08/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	475.0000	480.0000	1.053	0	0	0
19/08/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	5,888.0000	5,876.0000	(0.204)	0	0	0
19/08/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/08/2009	ZAAD 2010/03/15	5.45	Call	Currency Future	1,337.0000	1,349.0000	0.898	0	0	0
19/08/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	2,967.0000	2,979.0000	0.404	0	0	0
19/08/2009	ZAAD 2010/03/15	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,838.0000	5,826.0000	(0.206)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	141.0000	137.0000	(2.837)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	7,886.0000	7,874.0000	(0.152)	0	0	0
19/08/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,289.0000	1,300.0000	0.853	0	0	0
19/08/2009	ZAAD 2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	2.80	Call	Currency Future	3,965.0000	3,977.0000	0.303	0	0	0
19/08/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	334.0000	327.0000	(2.096)	0	0	0
19/08/2009	ZAAD 2010/03/15	12.75	Put	Currency Future	5,987.0000	5,975.0000	(0.200)	0	0	0
19/08/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	656.0000	664.0000	1.220	0	0	0
19/08/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,271.0000	2,283.0000	0.528	0	0	0
19/08/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,386.0000	1,397.0000	0.794	0	0	0
19/08/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	691.0000	699.0000	1.158	0	0	0
19/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	623.0000	630.0000	1.124	0	0	0
19/08/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	9.0000	9.0000	-	0	0	0

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19/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,992.0000	3,980.0000	(0.301)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,843.0000	3,831.0000	(0.312)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	111.0000	107.0000	(3.604)	0	0	0
19/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,115.0000	4,127.0000	0.292	0	0	0
19/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,266.0000	3,278.0000	0.367	0	0	0
19/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	82.0000	82.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	358.0000	361.0000	0.838	0	0	0
19/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,136.0000	8,124.0000	(0.147)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	400.0000	404.0000	1.000	0	0	0
19/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,052.0000	2,040.0000	(0.585)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	176.0000	171.0000	(2.841)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,366.0000	3,378.0000	0.357	0	0	0
19/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	392.0000	384.0000	(2.041)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
19/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,137.0000	6,125.0000	(0.196)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	591.0000	598.0000	1.184	0	0	0
19/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
19/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,316.0000	3,328.0000	0.362	0	0	0
19/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	596.0000	587.0000	(1.510)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	840.0000	849.0000	1.071	0	0	0
19/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,876.0000	1,887.0000	0.586	0	0	0
19/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,172.0000	2,184.0000	0.552	0	0	0
19/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	449.0000	454.0000	1.114	0	0	0
19/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,370.0000	2,382.0000	0.506	0	0	0
19/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	158.0000	153.0000	(3.165)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	763.0000	772.0000	1.180	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
19/08/2009	ZAAD 2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	392.0000	384.0000	(2.041)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	237.0000	230.0000	(2.954)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/08/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	1,956.0000	1,944.0000	(0.613)	0	0	0
19/08/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,813.0000	1,802.0000	(0.607)	0	0	0
19/08/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	525.0000	516.0000	(1.714)	0	0	0
19/08/2009	ZAAD 2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	358.0000	361.0000	0.838	0	0	0
19/08/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	502.0000	508.0000	1.195	0	0	0
19/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,193.0000	1,204.0000	0.922	0	0	0
19/08/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	2,122.0000	2,134.0000	0.566	0	0	0
19/08/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,738.0000	5,726.0000	(0.209)	0	0	0
19/08/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/08/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	262.0000	264.0000	0.763	0	0	0
19/08/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
19/08/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,145.0000	1,156.0000	0.961	0	0	0
19/08/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	79.0000	79.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,636.0000	7,624.0000	(0.157)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	7,936.0000	7,924.0000	(0.151)	0	0	0
19/08/2009	ZAAD 2010/03/15	8.45	Put	Currency Future	1,766.0000	1,755.0000	(0.623)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	623.0000	630.0000	1.124	0	0	0
19/08/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	126.0000	121.0000	(3.968)	0	0	0
19/08/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,867.0000	2,879.0000	0.419	0	0	0
19/08/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	215.0000	209.0000	(2.791)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.75	Put	Currency Future	7,986.0000	7,974.0000	(0.150)	0	0	0
19/08/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,166.0000	3,178.0000	0.379	0	0	0
19/08/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	308.0000	301.0000	(2.273)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	490.0000	481.0000	(1.837)	0	0	0
19/08/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,315.0000	4,327.0000	0.278	0	0	0
19/08/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	290.0000	293.0000	1.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	691.0000	699.0000	1.158	0	0	0
19/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,908.0000	1,897.0000	(0.577)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,638.0000	5,626.0000	(0.213)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,073.0000	2,085.0000	0.579	0	0	0
19/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,695.0000	3,683.0000	(0.325)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	98.0000	95.0000	(3.061)	0	0	0
19/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	921.0000	931.0000	1.086	0	0	0
19/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	126.0000	121.0000	(3.968)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	158.0000	153.0000	(3.165)	0	0	0
19/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	57.0000	57.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,646.0000	3,634.0000	(0.329)	0	0	0
19/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	880.0000	890.0000	1.136	0	0	0
19/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	54.0000	54.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
19/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	530.0000	537.0000	1.321	0	0	0
19/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,719.0000	1,708.0000	(0.640)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,065.0000	4,077.0000	0.295	0	0	0
19/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,141.0000	4,129.0000	(0.290)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,067.0000	3,079.0000	0.391	0	0	0
19/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	74.0000	74.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,192.0000	2,180.0000	(0.547)	0	0	0
19/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,365.0000	4,377.0000	0.275	0	0	0
19/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,817.0000	2,829.0000	0.426	0	0	0
19/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD 2010/03/15	10.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
19/08/2009	ZAAD 2010/03/15	4.95	Call	Currency Future	1,826.0000	1,838.0000	0.657	0	0	0
19/08/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	1,097.0000	1,108.0000	1.003	0	0	0
19/08/2009	ZAAD 2010/03/15	5.80	Call	Currency Future	1,006.0000	1,016.0000	0.994	0	0	0
19/08/2009	ZAAD 2010/03/15	8.95	Put	Currency Future	2,239.0000	2,227.0000	(0.536)	0	0	0
19/08/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	69.0000	69.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	10.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	10.80	Put	Currency Future	4,042.0000	4,030.0000	(0.297)	0	0	0
19/08/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
19/08/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,191.0000	4,179.0000	(0.286)	0	0	0
19/08/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	5,938.0000	5,926.0000	(0.202)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,686.0000	7,674.0000	(0.156)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	424.0000	428.0000	0.943	0	0	0
19/08/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
19/08/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	14.95	Put	Currency Future	8,186.0000	8,174.0000	(0.147)	0	0	0
19/08/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,004.0000	1,992.0000	(0.599)	0	0	0
19/08/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,688.0000	5,676.0000	(0.211)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	3,943.0000	3,931.0000	(0.304)	0	0	0
19/08/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
19/08/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,187.0000	6,175.0000	(0.194)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	305.0000	309.0000	1.311	0	0	0
19/08/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,216.0000	3,228.0000	0.373	0	0	0
19/08/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
19/08/2009	ZAAD 2010/03/15	8.75	Call	Currency Future	67.0000	67.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
19/08/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,861.0000	1,849.0000	(0.645)	0	0	0
19/08/2009	ZAAD 2010/03/15	5.85	Call	Currency Future	963.0000	973.0000	1.038	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,865.0000	3,877.0000	0.310	0	0	0
19/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,241.0000	1,252.0000	0.886	0	0	0
19/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	339.0000	343.0000	1.180	0	0	0
19/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,794.0000	3,782.0000	(0.316)	0	0	0
19/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	60.0000	60.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,098.0000	2,086.0000	(0.572)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,145.0000	2,133.0000	(0.559)	0	0	0
19/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,744.0000	3,732.0000	(0.321)	0	0	0
19/08/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,736.0000	7,724.0000	(0.155)	0	0	0
19/08/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,037.0000	6,025.0000	(0.199)	0	0	0
19/08/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,215.0000	4,227.0000	0.285	0	0	0
19/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,092.0000	4,080.0000	(0.293)	0	0	0
19/08/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,036.0000	8,024.0000	(0.149)	0	0	0
19/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,221.0000	2,233.0000	0.540	0	0	0
19/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,925.0000	1,937.0000	0.623	0	0	0
19/08/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
19/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,917.0000	2,929.0000	0.411	0	0	0
19/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	424.0000	415.0000	(2.123)	0	0	0
19/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,786.0000	7,774.0000	(0.154)	0	0	0
19/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,915.0000	3,927.0000	0.307	0	0	0
19/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,049.0000	1,060.0000	1.049	0	0	0
19/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,788.0000	5,776.0000	(0.207)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/08/2009	ZAAD 2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	12.85	Put	Currency Future	6,087.0000	6,075.0000	(0.197)	0	0	0
19/08/2009	ZAAD 2010/03/15	2.95	Call	Currency Future	3,815.0000	3,827.0000	0.315	0	0	0
19/08/2009	ZAAD 2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	14.85	Put	Currency Future	8,086.0000	8,074.0000	(0.148)	0	0	0
19/08/2009	ZAAD 2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/08/2009	ZAAD 2010/03/15	2.75	Call	Currency Future	4,015.0000	4,027.0000	0.299	0	0	0
19/08/2009	ZAAD 2010/03/15	4.75	Call	Currency Future	2,024.0000	2,036.0000	0.593	0	0	0
19/08/2009	ZAAD 2010/03/15	3.75	Call	Currency Future	3,017.0000	3,029.0000	0.398	0	0	0
19/08/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,265.0000	4,277.0000	0.281	0	0	0
19/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	449.0000	454.0000	1.114	0	0	0
19/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	283.0000	276.0000	(2.473)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	195.0000	189.0000	(3.077)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	560.0000	567.0000	1.250	0	0	0
19/08/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	334.0000	327.0000	(2.096)	0	0	0
19/08/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	400.0000	404.0000	1.000	0	0	0

Grand Total: **1,179,458**